

## Chris Brooks

### Solutions to Review Questions - Chapter 6

1. Autoregressive models specify the current value of a series  $y_t$  as a function of its previous  $p$  values and the current value an error term,  $u_t$ , while moving average models specify the current value of a series  $y_t$  as a function of the current and previous  $q$  values of an error term,  $u_t$ . AR and MA models have different characteristics in terms of the length of their "memories", which has implications for the time it takes shocks to  $y_t$  to die away, and for the shapes of their autocorrelation and partial autocorrelation functions.

2. ARMA models are of particular use for financial series due to their flexibility. They are fairly simple to estimate, can often produce reasonable forecasts, and most importantly, they require no knowledge of any structural variables that might be required for more "traditional" econometric analysis. When the data are available at high frequencies, we can still use ARMA models while exogenous "explanatory" variables (e.g. macroeconomic variables, accounting ratios) may be unobservable at any more than monthly intervals at best.

$$\begin{aligned} 3. \quad & y_t = y_{t-1} + u_t & (1) \\ & y_t = 0.5 y_{t-1} + u_t & (2) \\ & y_t = 0.8 u_{t-1} + u_t & (3) \end{aligned}$$

(a) The first two models are roughly speaking AR(1) models, while the last is an MA(1). Strictly, since the first model is a random walk, it should be called an ARIMA(0,1,0) model, but it could still be viewed as a special case of an autoregressive model.

(b) We know that the theoretical acf of an MA( $q$ ) process will be zero after  $q$  lags, so the acf of the MA(1) will be zero at all lags after one. For an autoregressive process, the acf dies away gradually. It will die away fairly quickly for case (2), with each successive autocorrelation coefficient taking on a value equal to half that of the previous lag. For the first case, however, the acf will never die away, and in theory will always take on a value of one, whatever the lag.

Turning now to the pacf, the pacf for the first two models would have a large positive spike at lag 1, and no statistically significant pacf's at other lags. Again, the unit root process of (1) would have a pacf the same as that of a stationary AR process. The pacf for (3), the MA(1), will decline geometrically.

(c) Clearly the first equation (the random walk) is more likely to represent stock prices in practice. The discounted dividend model of share prices states that the current value of a share will be simply the discounted sum of all expected future dividends. If we assume that investors form their expectations about dividend payments rationally, then the current share price should embody all information that is known about the future of dividend payments, and hence today's price should only differ from yesterday's by the amount of unexpected news which influences dividend payments.

Thus stock prices should follow a random walk. Note that we could apply a similar rational expectations and random walk model to many other kinds of financial series.

If the stock market really followed the process described by equations (2) or (3), then we could potentially make useful forecasts of the series using our model. In the latter case of the MA(1), we could only make one-step ahead forecasts since the "memory" of the model is only that length. In the case of equation (2), we could potentially

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