

- (e) Which one of the processes (Series 1, 2, 3, 4, 5 or 6) is a  $SAR(2)_3$ -process?
- (f) Which one of the processes (Series 1, 2, 3, 4, 5 or 6) is an  $ARMA(2,2)$ -process?

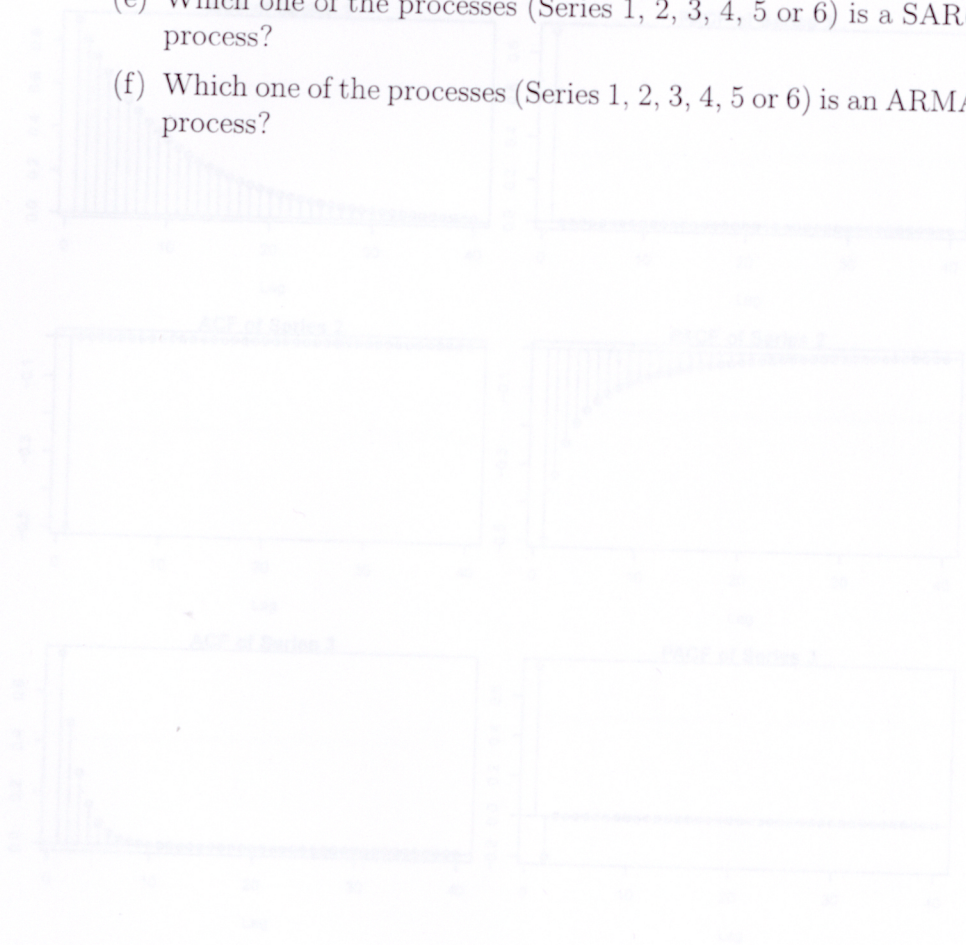


Figure 1