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 the solutions. If you would like to fill in other details, please come  
 see me during office hours. As noted with the assignment, you  
 need to have read over the Appendix in S&S to complete some of  
 the later problems. 1.8 Random walk with drift (a) Use back-  
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 representation of AR(1) plus noise (a) The equations are almost in  
 state-space form as given; you just have to watch the time lag. in

the state equation. homework-4-chapter-6-shumway-and-stoffer-  
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