

Home Assignment 4

1. Use the first 2048 points from the series in <http://th-www.if.uj.edu.pl/zfs/gora/timeseries18/data05.txt> and Detrended Fluctuation Analysis to estimate the Hurst exponent of the series.
2. Use all 2187 data points to estimate the Hurst exponent in radix-3 (boxes sizes are now powers of 3).

Have fun!
PFG