Home Assignment 5

Visual inspection of the data provided in
`http://th-www.if.uj.edu.pl/zfs/gora/timeseries21/data45.txt`
suggests that the series are interdependent.

Verify this by calculating cross-correlations between the series. Plot the results.

Then fit a three-dimensional VAR(1) model to the data. Assess the covariance matrix of the noise, $\mathbf{\Sigma}$.

Have fun,
PFG