R Quiz, Time Series Analysis, 2009

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The quiz will begin between 5:30 and 5:40pm.
The quiz will end between 6:45pm.
I will not accept any submissions that have time stamps after 7pm.
The results should be submitted as a neatly formatted PDF file.

- There are 2 time series in the dataset, `all`, in the file `exam.rda`.

    `all` contains the time series stored as zoo objects. One is called `xdat`, the second `ydat`.

    1. Identify the DGP of `xdat`. (**4 points**)
    2. Identify the DGP of `ydat`. (**4 points**)
    3. Confirm whether you think they are generated by the same DGP.
       If they are not, point out the differences. (**2 points**)

    Write out the DGP clearly as a set of mathematical equations.