TS Module 7: stationary mixed processes HW

(The attached PDF file has better formatting.)

Homework assignment: mixed autoregressive moving average process

An ARMA(1,1) process has $\sigma^2 = 1$, $\theta_1 = 0.4$, and $\phi_1 = 0.6$.

A. What is the value of γ_0?
B. What is the value of γ_1?
C. What is the value of ρ_1?
D. What is the value of ρ_2?