1. Obtain monthly U.S. housing starts and completions data from FRED at FRB St. Louis, seasonally-adjusted, 1970.1-present. Your two series should be of equal length.

2. Perform separate univariate spectral analyses of starts and completions using lag-window, spectral-window, and autoregressive spectral density estimation. Discuss all results and decisions (including bandwidth selection) thoroughly.

3. Now fill in the multivariate parts. In particular, characterize the cross-spectrum in terms of coherence and phase, using (vector) autoregressive spectral density estimation. (No need to repeat your earlier estimation of univariate spectra.) Discuss all results and decisions (including bandwidth selection) thoroughly.

4. Now obtain NON-seasonally-adjusted starts or completions (your choice), 1970.1-present. Perform a univariate spectral analysis using lag-window, spectral-window, and autoregressive spectral density estimation. Discuss all decisions (including bandwidth selection) and results thoroughly, and compare your results to those that you obtained in part 2.