

ID4

AR Identification



QUESTIONS

- Q.4.1** – Which processes can be described by AR models?
- Q.4.2** – How can we interpret AR models?
- Q.4.3** – Compare the role of equation errors in ARX and AR models.
- Q.4.4** – Perform a qualitative comparison between the estimates of an AR process obtained by means of Yule–Walker equations taking $k = 1, \dots, n$ in (4.5.5) or larger values, when the whiteness assumption on the equation error is not respected.
- Q.4.5** – Compare the minimal Yule–Walker estimate of an AR process with least squares.
- Q.4.6** – Describe how the Levinson algorithm can be used to estimate the order of an AR model.
- Q.4.7** – Why the blocks on the main diagonal of matrix R_i (4.11.8) assume a Toeplitz structure while off-diagonal blocks do not assume this structure?

[SECTIONS](#)[MODULES](#)[QUESTIONS](#)[HOME PAGE](#)[PREV. MODULE](#)[FAQ](#)[TUTOR](#)[NEXT MODULE](#)