ID5

MA Identification

QUESTIONS

Q.5.1 – Describe the main use of MA models.

Q.5.2 – Can MA models be directly estimated from the observations performed on a process?

Q.5.3 – Describe why MA processes can be approximated by AR processes with the same equation error.

Q.5.4 – What determines the value of a suitable order for AR models approximating a MA process? What is, according to your experience, a practical ratio between the orders of AR and MA models describing the same process?

Q.5.5 – Describe the structure of MA predictors. Can we obtain predictions for MA processes in an alternative way?

Q.5.6 – Can we define minimal parameterizations for multivariable MA models?

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