

ID9

ARAR(X)



Identification



9.4 MODEL ORDER ESTIMATION

The residuals (9.3.4) allow computing the cost function $J(\theta)$ and, consequently, all order determination criteria that have been introduced. It must be noted, however, that this allows only to evaluate $n + n_\delta$ and not their respective values. Of course this problem loses any relevance assuming $n = n_\delta$.

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