ID5

MA Identification

5.7 EXAMPLE 5.3

Computing the prediction error of the LS model obtained in Example 5.1 we obtain, for $N = 1000$, the mean square prediction error

$$J^{LS}(\theta) = 1.0943.$$

The model obtained using inverse Yule–Walkers equations in Example 5.2 gives

$$J^{YW}(\theta) = 1.1030;$$

the performances of these models are thus comparable. Figure 5.7.1 reports the first 300 samples of the prevision obtained with the LS model (black line) and the observed output. The corresponding residuals are plotted in Figure 5.7.2 .

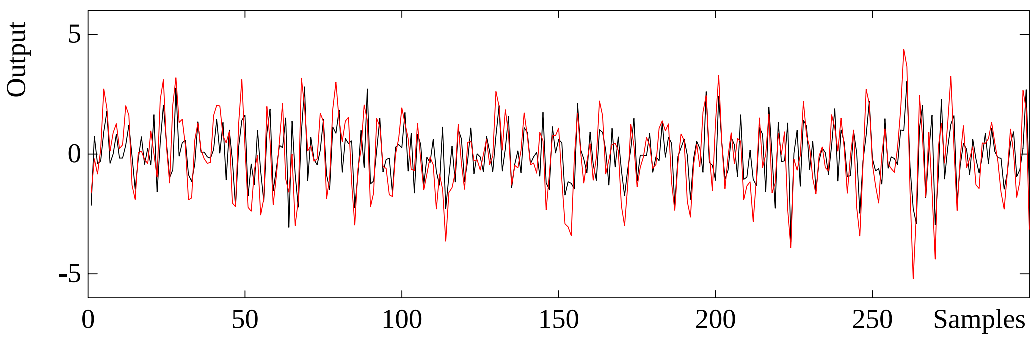

Figure 5.7.1 – LS Model prevision (black line) and observed output

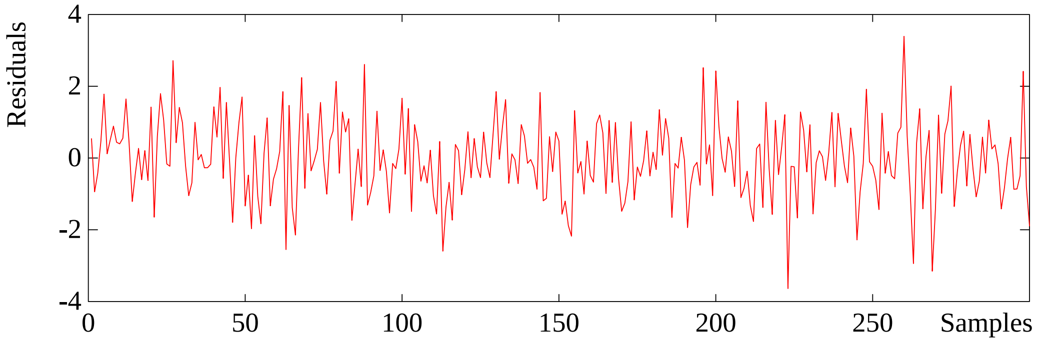

Figure 5.7.2 – Residuals of the LS model

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