ID9

ARAR(X) Identification

QUESTIONS

Q.9.1 – Describe the difference between ARMAX and ARARX models.

Q.9.2 – Describe the difference between ARMAX and ARX models.

Q.9.3 – Describe the structure of optimal ARARX predictors and make a comparison with the structure of optimal ARX predictors.

Q.9.4 – Can ARARX models be estimated by means of the LS algorithm?

Q.9.5 – How can we construct efficient instruments to apply IV methods in ARARX identification?

Q.9.6 – Why ARAR models are never explicitly used in the identification of time series?

SECTIONS MODULES QUESTIONS HOME PAGE
PREV. MODULE FAQ TUTOR NEXT MODULE