

ID7

ARMA Identification



QUESTIONS

- Q.7.1** – Compare ARMA and AR models.
- Q.7.2** – Compare optimal ARMA and AR predictors.
- Q.7.3** – Describe the links between Yule–Walker equations and IV methods.
- Q.7.4** – Which algorithms can be used in ARMA identification?
- Q.7.5** – Can ARMA predictors be designed for optimal k-step-ahead predictions?
- Q.7.6** – Compare the prediction errors of optimal ARMA predictors for increasing numbers of steps.

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