## Model Identification And Data Analysis I ${\it Exercises}$

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Academic Year 2023-2024

## Abstract

## The course topics are:

- Basic concepts of stochastic processes.
- ARMA and ARMAX classes of parametric models for time series and for Input/Output systems.
- Parameter identification of ARMA and ARMAX models.
- Analysis of identification methods.
- Model validation and pre-processing.

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