Autoregressive model

An **autoregressive model** is a kind of statistical <u>model</u>. Like all statistics models, the idea is to describe a <u>random</u> process. In an autoregressive model, the <u>output value</u> depends <u>linearly</u> on one of the previous values of the model, plus a <u>random variable</u>, which describes that there is some randomness in the outcome.

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