

DSA 5203 Time Series Analysis

Midterm - 2, Due on April 11, 2019

1. Read through the modules 7.1 and 7.2 on least square method and understand the basic ideas.

2. Apply the method of module 7.2 for estimating the parameters a and b in the model

$$y = a + e^{-bx}$$

from a set of m samples (y_i, x_i) , $1 \leq i \leq m$.