

Model uncertainty and validation

Exercise

Torben Knudsen

Do the whiteness test using the data from the KF/EKF exercise where data were simulated with LSim/NLSim.

1. Make one or more whiteness test for combinations of LSim/NLSim and KF/EKF.
2. Explain what happens for increasing number of samples $N = 10, 100, 1000, 10000$.
3. Try to estimate one (or more) parameter e.g. a .