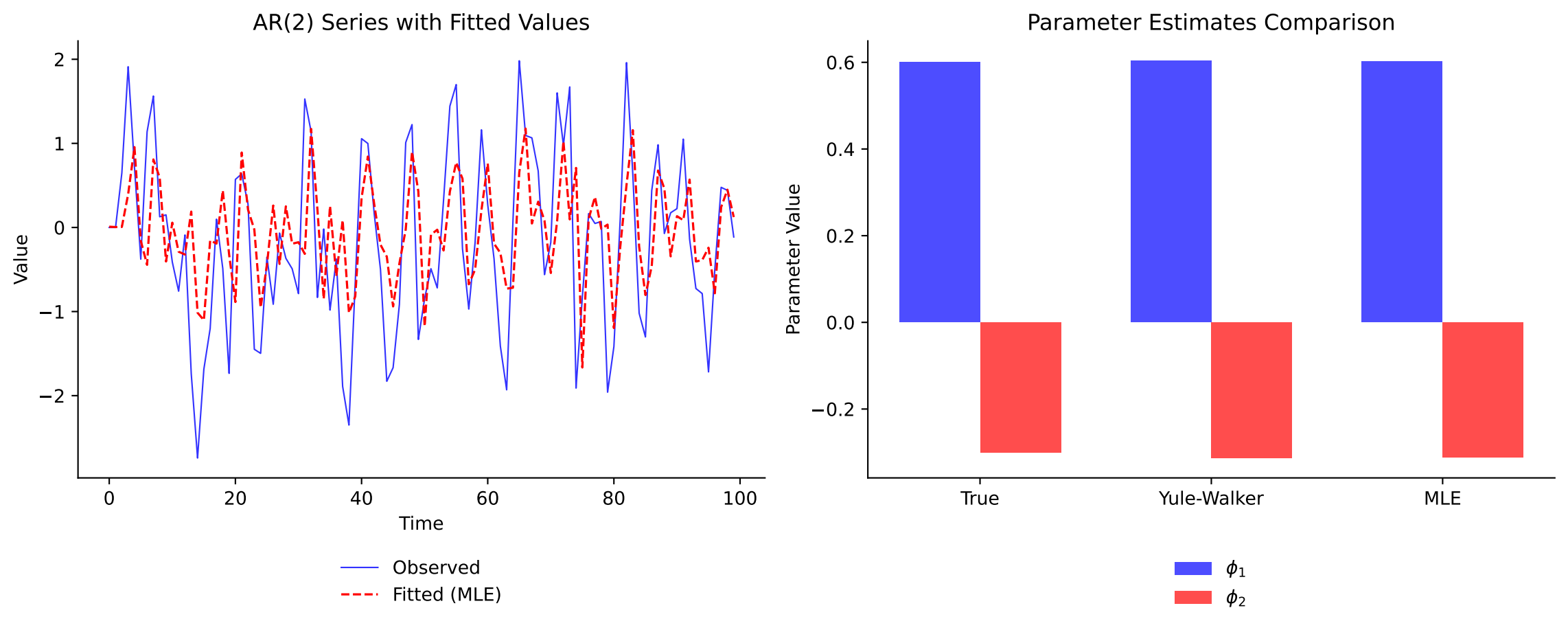
AR(2) Series with Fitted Values
Value
Time
Observed
Fitted (MLE)
Parameter Estimates Comparison
Parameter Value
True
Yule-Walker
MLE
ϕ_1
ϕ_2