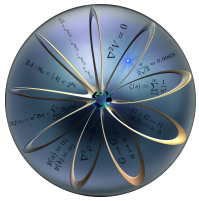

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autoregressive model

Canonical name	AutoregressiveModel
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The *autoregressive model* of order p, denoted $AR(p)$, is a random process model described by

$$y_t = \sum_{i=1}^{p} a_i y_{t-i} + c + e_t, \qquad t = 1, 2, \ldots \tag{1}$$

where a_i are model parameters, y_t is the model output in discrete time instant t. Term c is an absolute term (constant) and e_t denotes discrete white noise.

A first-order autoregression model $AR(1)$ in the form $y_t = ay_{t-1} + c + e_t$ is one major example.