Autowrelation test (Into touled test) Sleps SI- Citting up of Appelhors H: Sim 10 -7 nos are dependent S Find 1 8 m where it is starting number and m is the length of gap. Sz: Calculate M ving I m & N where N is total numbers in-the requence. & i+ (M+1) m EN Choose Maximum Value of M Eg M = 27 Here Mwill be 5 Sy Calculate S & 6 S. = 1 [8:2 Ri+Kmn x Ri+(K+1)m] - 0.25 k=0

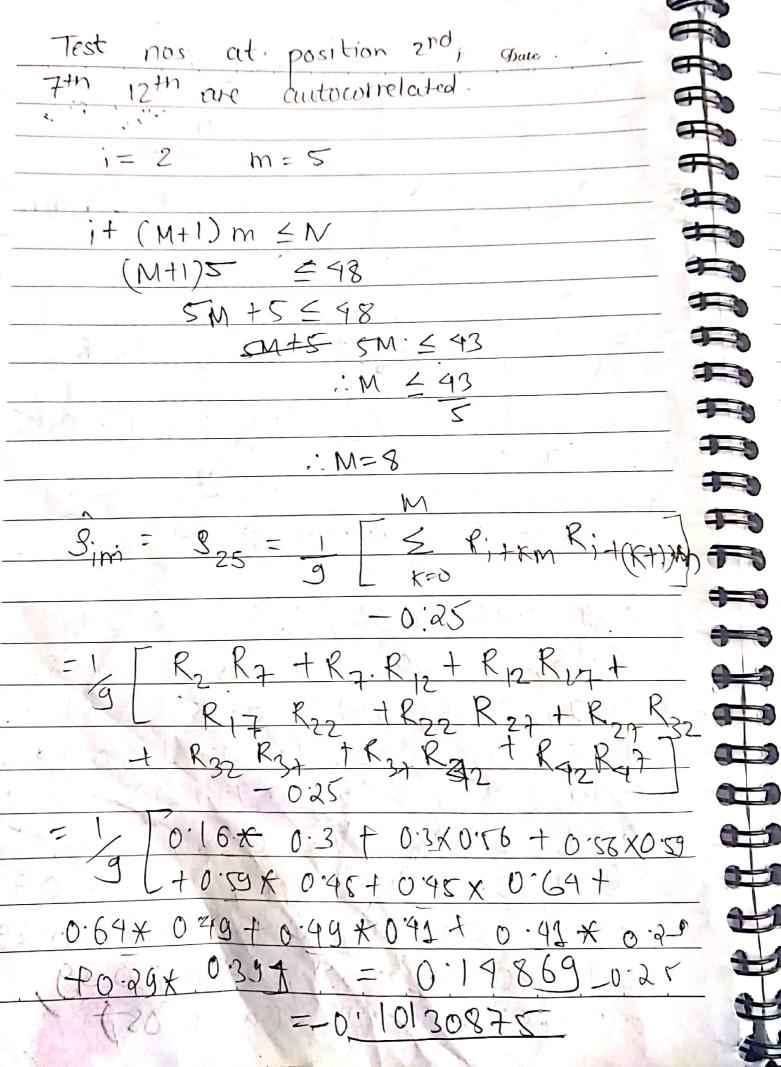
6. = 13M+7 12(M+1 So Calculate Z corc = 72 S S6. Find Z tub = Z/2 Compare Zca & Z tos To accept or reject to - 24/2 = 2 / WC = Zx2 # Numerical 1: Consider a sequence of 30 nos as Given below - Test Wether the 3rd 8th & 13th numbers in the sequence are auto wrelated with 80% confidence. 0.17, 0.01, 0.23, 0.28, 0.81, 0.31 0.64, 6.28, 0.83, 0.93, 0.99 0.15 0.33, 0.35, 0.99, 0.41, 0.60, 0.27 0.75, 0.88, 0.68, 0.49, 0.05, 0.43 0.95, 0.8, 0.19, 0.36, 0.69, 0.87

Numerical 2

Autocorrelation Lest

0.116 0.82 0-30 0:22 3 0.80 -69 .02

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