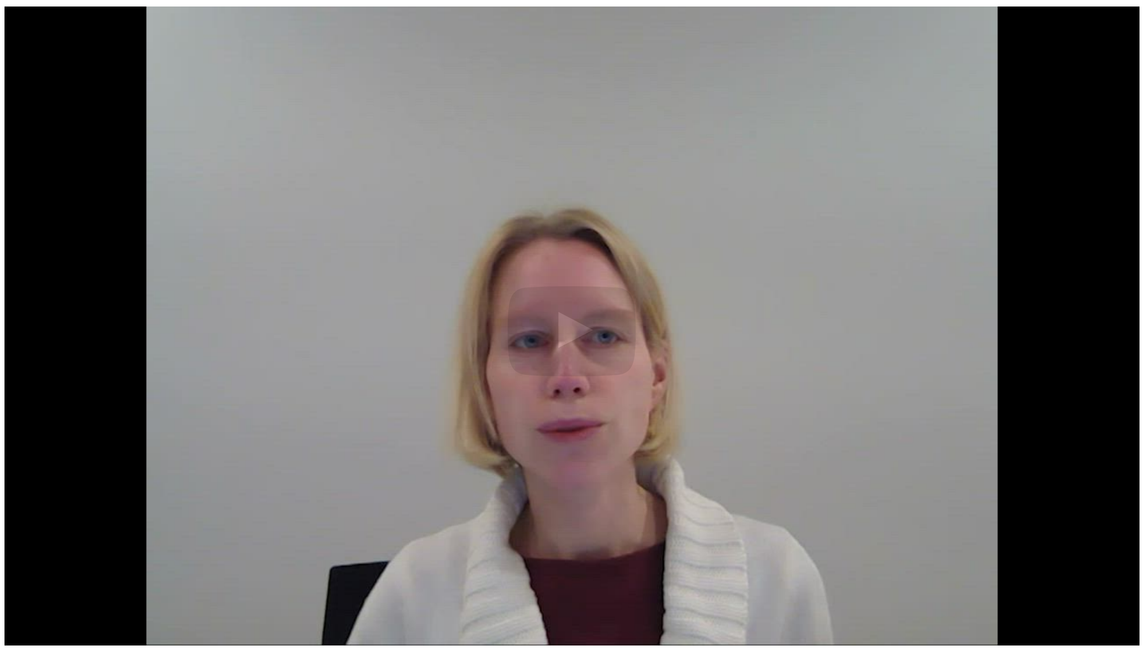
8. Fitting regressions to timeseries

Fitting regressions to timeseries



Start of transcript. Skip to the end.

Prof Jegelka: Now that you've seen a few statistical models--

and these were actually all linear models--

let's think about how we could start fitting any

of these models to our data.

So we'll first take a regression

0:00 / 0:00 2.0x

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If we have stationarity, shouldn't the homogeneity in variance be guaranteed ?

question posted 2 months ago by **Syed_SB**

title

This post is visible to everyone.

vilgalys (Staff)
2 months ago - marked as answer 2 months ago by **Syed_SB**

Yes, that's correct! Homogeneity in variance is a component of stationarity. I believe what Prof. Jegelka is saying is that this is one of the prerequisites for running a time series regression.

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