Data Analysis: Statistical Modeling and Computation in Applications

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sandipan\_dey ~

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At the end of the is lecture, you should be able to

- Understand the definition of partial autocorrelation function
- Use partial autocorrelation function to determine the order of AP model
- Understand the definition of linear process
- Write moving average model and autoregressive model as linear process

#### **Lecture Slides**

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**Topic:** Module 4: Time Series:Introduction to Time Series Analysis 3 / 1. Objectives

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