1. Objectives

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

- State, describe, and apply the definition and properties of **white noise model, autoregressive model and random walk model** .
- State, describe, and apply the definition and property of **moving average model and ARMA model** .
- **Fit autoregressive model** to time series data and use **Yule-Walker equation** to estimate the coefficients.

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