SEQUENCE MODELS - AI-3102
Summary of Coverage

①

Topic 1: Time Series analysis :- covered the following

- Modules : 1.1, 1.2, 1.3 : Basic concepts
  - 2.3 : Second-order Sample properties
  - 4.1, 4.3, 4.4, 4.5 : Model Analysis - ACF
  - 6.3 : optimal prediction / forecast.

- Read through these modules

- Review questions :- (continuation of the earlier list)

8) Compute ACF for the following models:
   - MA (q) :   q = 1, 2, 3 - (Module 4.3)
   - AR (p) :   p = 1, 2   (Module 4.4)
   - ARMA (p, q) : (Module 4.5)

9) Module 6.3   Derive the formula for optimal prediction using Wiener's approach.

10) Generate an expression for one-step prediction in a general time series using Wiener's approach.

Topic 2: MC, HMM - Handwritten notes uploaded.

- Read through this set of notes

- Work out the following problems ① and ② in page 2.