Report on learning practice # 4

Stationarity of the processes

Performed by:

Performed by:

Grandilevskii Aleksei

J4133c

Dubinin Ivan

Sorokin Mikhail

J4132c

Saint-Petersburg

2020

**Table of contents:**

1. Substantiation of chosen sampling.

2. Stationary analysis.

3. Covariance or correlation function analysis.

4. Noise filtration.

5. Estimation of spectral density function.

6. Auto-regression model.

7. Model in a form of linear dynamical system.

**Sourcecode:**

* The full repository with all the labs: <https://github.com/vandosik/M-M-MSA>
* The repo with Datasets and additional used Data info: <https://github.com/vandosik/M-M-MSA/tree/master/Datasets>
* The Lab 4 ipynb file: <https://github.com/vandosik/M-M-MSA/blob/master/Lab_4/lab_4.ipynb>

We recommend to use the first link because our GitHub project has README file with similar links and instructions which is really easy to use.

Изображение выглядит как текст

Автоматически созданное описание