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Unit 9 - Week 4: Auto- and cross-correlation functions (contd.), Models for Linear Stationary Processes

Due on 2018-02-21, 23:59 IST

Course outline

R-based Exam

How to access the portal?

Assignment 0

R Tutorials

Week 1: Introduction & Overview

Week 2: Review of Probability & Statistics

Week 3: Introduction to Random Processes, Auto- and Cross-Correlation Functions

Week 4: Auto- and cross-correlation functions (contd.), Models for Linear Stationary Processes

Course Notes for Week 4

Lecture 14B: Autocovariance & Autocorrelation Functions-8

Lecture 15A: Autocovariance & Autocorrelation Functions-9

Lecture 15B: Partial Autocorrelation Functions

Lecture 16A: Auto- & Partial correlation Functions (with R Demonstration)

Lecture 16B: Models for Linear Stationary Processes-1

Lecture 17A: Models for Linear Stationary Processes-2

Lecture 17B: Models for Linear Stationary Processes-3

Lecture 18A: Models for Linear Stationary Processes-4

Lecture 18B: Models for Linear Stationary Processes-5

Lecture 18C: Models for Linear Stationary Processes-6

Lecture 19A: Models for Linear Stationary Processes-7

Week 4 Assignment

The due date for submitting this assignment has passed. As per our records you have not submitted this assignment.

1) 1 point

- $v[k]$ is a stationary process.
- $v[k]$ is an explosive process.
-
- Both (b) and (c).
- None of the above.

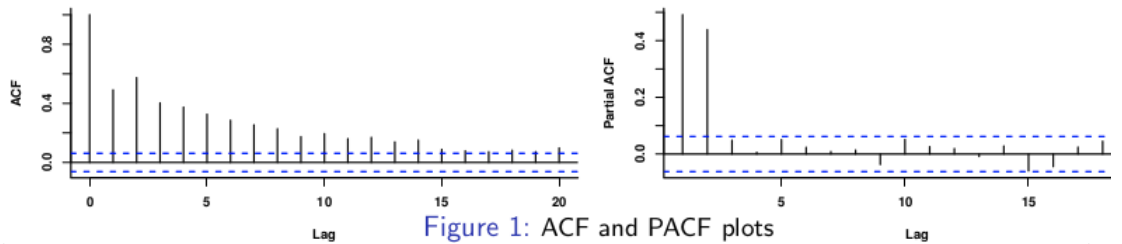
No, the answer is incorrect.

Score: 0

Accepted Answers:

Both (b) and (c).

2) Given the ACF and PACF plots, suggest the suitable model that best characterizes the process 1 point



- AR(2)
- MA(2)
- ARMA(1,1)
- MA(5)

No, the answer is incorrect.

Score: 0

Accepted Answers:

AR(2)

3) 1 point

- 2, 0
- 0.12, 2
- 0.14, 0
- 2, 2

No, the answer is incorrect.

Score: 0

Accepted Answers:

0.14, 0

4) 1 point

- 1.130
- 0.810
- 0.129
- 0

No, the answer is incorrect.

Score: 0

Accepted Answers:

0.129

5) 1 point

- Quiz : Week 4 Assignment
- Week 4 Assignment Solutions
- Week 4 Feedback

Week 5: Models for Linear Stationary & Non-Stationary Processes

Week 6: Models for Linear Non-Stationary Processes (contd.), Fourier Transforms

Week 7: Fourier Transforms, DFT and Periodogram

Week 8: Spectral Representations & Estimation Theory

Week 9: Estimation Theory

Week 10: Estimation Methods

Week 11: Estimation methods (contd.)

Week 12: Estimation of Power Spectral Density & Time Series Models

Case Studies on Modelling

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Interactive Session

- 0.33,1.3
- 0.40,1.3
- 0.20,1
- 0.16,1

No, the answer is incorrect.
Score: 0

Accepted Answers:
0.33,1.3

6)

- 0.625, 0.12
- 0.9, 0.9
- 0.476, 0.1905
- 0.625, -0.12

No, the answer is incorrect.
Score: 0

Accepted Answers:
0.625, -0.12

7)

- The mean of the process is 0.2.
- The variance of the process is 0.04.
- The ACF exhibit a slow decay across lags but the PACF falls abruptly after lag 1.
- None of the above.

No, the answer is incorrect.
Score: 0

Accepted Answers:
The mean of the process is 0.2.
The variance of the process is 0.04.
The ACF exhibit a slow decay across lags but the PACF falls abruptly after lag 1.

8)

-
-
-
-

No, the answer is incorrect.
Score: 0

Accepted Answers:

9)

- 0.25
- 1.25
- 0.75
- 1.5

No, the answer is incorrect.
Score: 0

Accepted Answers:
1.25

10)

-
-
-
-

No, the answer is incorrect.
Score: 0

Accepted Answers:



1 point

0 points

1 point

1 point

1 point

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