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NPTEL

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Courses » Applied Time-Series Analysis

Announcements

Course

Ask a Question

Progress



Unit 11 - Week 6: Models for Linear Non-Stationary Processes (contd.), Fourier Transforms

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

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

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

Week 6 Assignment

The due date for submitting this assignment has passed. **Due on 2018-03-10, 23:59 IST.** As per our records you have not submitted this assignment.

1) 1 point

- Yes, no other model would be possible.
- Yes, but another possible model would be ARMA(1, 1)
- No, and an appropriate model would be ARIMA(0, 1, 0)
- No, and an appropriate model would be ARMA(0, 1)

No, the answer is incorrect.**Score: 0****Accepted Answers:***No, and an appropriate model would be ARIMA(0, 1, 0)*2) 1 point

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-

No, the answer is incorrect.**Score: 0****Accepted Answers:**3) For the transformed data in Question 2, the most appropriate model is 1 point

- ARMA(1,0) model
- ARMA(1,1) model
- ARMA(3,0) model
- ARMA(0,2) model

No, the answer is incorrect.**Score: 0****Accepted Answers:***ARMA(3,0) model*4) 1 point

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- Course Notes for Week 6
- Lecture 23B: Models for Linear Non stationary Processes -2 (with R Demonstrations)
- Lecture 24A: Models for Linear Non stationary Processes -3 (with R Demonstrations)
- Lecture 24B: Models for Linear Non stationary Processes -4
- Lecture 25A: Models for Linear Non stationary Processes -5
- Lecture 25B: Models for Linear Non stationary Processes -6 (with R Demonstrations)
- Lecture 26A: Fourier Transforms for Deterministic Signals 1
- Lecture 26B: Fourier Transforms for Deterministic Signals -2
- Lecture 27A: Fourier Transforms for Deterministic Signals -3
- Lecture 27B: Fourier Transforms for Deterministic Signals -4
- Lecture 28A: Fourier Transforms for Deterministic Signals 5
- Quiz : Week 6 Assignment
- Data sets
- Solutions to Week 6 Assignment

No, the answer is incorrect.

Score: 0

Accepted Answers:

5)

- 0.2, 0.4
- 0.4, 0.6
- 0.8, 0.4
- 0.2, 1.2

No, the answer is incorrect.

Score: 0

Accepted Answers:

0.2, 0.4

6) For the given continuous time signal

- 2
- 0
- 0.5
- 1

No, the answer is incorrect.

Score: 0

Accepted Answers:

1

7)

- {0, 4, 0, 4i, 0, -4i, 0, 4}
- {0, -4, 4i, 0, 0, -4i, -4}
- {0, 4, -4i, 0, 0, -4i, 4}
- {0, -4, -4i, 0, 0, -4i, -4}

No, the answer is incorrect.

Score: 0

Accepted Answers:

{0, 4, 0, 4i, 0, -4i, 0, 4}

8) Which of the following ACF signatures represents that of a deterministic, periodic signal?

-
-
-
-

No, the answer is incorrect.

Score: 0

Accepted Answers:

9) Two stationary signals $v[k]$ and $w[k]$ are known to be correlated. Then, the following always holds:

-
-
-
-

No, the answer is incorrect.

Score: 0

Accepted Answers:

1 point



1 point

1 point

1 point

1 point

Week 6
Feedback

**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**

**DOWNLOAD
VIDEOS**

**Interactive
Session**

10)

1 point

- 4.4
 8.8
 5.2
 10.88

**No, the answer is incorrect.
Score: 0**

**Accepted Answers:
8.8**



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