Subject: Re: pth order auto-regressive process with a specified mean and variance
Posted by Yngvar Larsen on Mon, 13 Feb 2012 16:18:12 GMT
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On Feb 13, 4:11 pm, David Fanning <n...@idlcoyote.com> wrote:
> Yngvar Larsen writes:
>> Well. Assuming that the parameters of your AR(p) process is
>> chosen such that the process is wide-sense stationary, this should be
>> easy
>
> When did this newsgroup get taken over by people
> seemingly speaking gibberish!? :-(
>
> Cheers,
>
> David
>
> P.S. I'm looking for my long lost math books now...

:)

That sentence was maybe a bit too much for this newsgroup, but on
purpose since OP asked for a simple answer to a complicated question.
(Hence, the "Homework" part of the answer.)

P.S. This is statistical signal processing, so your math books might
not be the proper place to look for gibberish-to-english
translation :)

--
Yngvar