Subject: Re: pth order auto-regressive process with a specified mean and variance
Posted by David Fanning on Mon, 13 Feb 2012 15:11:26 GMT
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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...

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Coyote's Guide to IDL Programming: http://www.idlcoyote.com/
Sepore ma de ni thui. ("Perhaps thou speakest truth.")