

## **LEARNING OBJECTIVES – Lecture 11 (Autoregressive Models II)**

*After attending lecture and completing the associated readings, you should be able to:*

1. Derive the innovations form of random processes that meet the Paley-Wiener conditions and interpret in terms of convolutions
2. Show the relationship between minimum mean-squared estimation and maximum entropy extrapolation
3. Further discuss neural network-based autoregressive models