

AR

```
# Python requires us to specify the zero-lag value which is 1
# Also note that the alphas for the AR model must be negated
# We also set the betas for the MA equal to 0 for an AR(p) model
# For more information see the examples at statsmodels.org
```

<https://www.statsmodels.org/stable/index.html>

Plugin Backlinks:

From:
<http://moro.kr/> - **Various Ways**

Permanent link:
<http://moro.kr/open/ar>

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