Laboratory #3: 1) parametric estimation of a resistance from data using different algorithms; 2) parametric estimation of an auto-regressive model from data by means of Least Squares

Introduction to the first part (12/04/2021 videotape on Teaching Portal: 0:00 - 20:00): parametric estimation of a resistance from data using different algorithms

First part (with your PC and MATLAB R2014a, 70 minutes):

- Model description and problem setup
- For the two data files resistor_data_1.mat and resistor_data_2.mat:
  - Estimation of the resistance using the Sample Mean algorithm
  - Estimation of the resistance using the Least Squares algorithm
  - Estimation of the resistance using the Gauss-Markov algorithm
  - Estimation of the resistance using the Bayesian method

Comments on the first part (videotape: 20:00 - 47:30)

Introduction to the second part (videotape: 47:30 - 54:30): parametric estimation of an auto-regressive model from data by means of Least Squares

Second part (with your PC and MATLAB R2014a, 20 minutes):

- Model description and problem setup
- Estimation of the model parameters using the Least Squares algorithm

Comments on the second part (videotape: 54:30 - 01:01:00)