

Exercise

- <http://person.hst.aau.dk/sschmidt/ST/Y.mat>
 - Construct a Kalman filter in Matlab to filter the signal Y.mat
 - Y is the observed signal
 - t is time
 - R is the measurement variance
 - s the state model for validation
 - Use a AR-model ($M=1$) to estimate the signal model coefficients (A) by using the first 2 seconds.
 - Use $Q=0.002$, $H=1$ and $P=1$
 - Estimate S using a constant measurement variance $R=0.2$
 - Estimate S using a variable measurement variance the R include in the file.
- Start building a model for the stock prediction competition