

## Two Special Models of AR(n) Processes with Time-Dependent Random Parameters

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*Abstract:* Two special models of AR(n) series with MA(1) random parameters are investigated. Conditions for their second-order stationarity and explicit forms for their covariance functions are derived. In the case of nonzero covariance function spectral density and the best linear prediction are computed.

*Keywords:*

*AMS Subject Classification:*