

1. Record Nr.	UNICAMPANIAVAN00264328
Autore	Aoki, Masanao
Titolo	State Space Modeling of Time Series / Masanao Aoki
Pubbl/distr/stampa	Berlin, : Springer-Verlag, 1987
Titolo uniforme	State Space Modeling of Time Series
Descrizione fisica	xi, 315 p. ; 24 cm
Soggetti	62-XX - Statistics [MSC 2020] 62M10 - Time series, auto-correlation, regression, etc. in statistics (GARCH) [MSC 2020] 62M20 - Inference from stochastic processes and prediction; filtering [MSC 2020] 91B84 - Economic time series analysis [MSC 2020] 93B30 - System identification [MSC 2020] 93E12 - Identification in stochastic control theory [MSC 2020]
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia