1. Record Nr. UNINA9910298379503321 Autore Mudelsee Manfred Titolo Climate Time Series Analysis: Classical Statistical and Bootstrap Methods / / by Manfred Mudelsee Pubbl/distr/stampa Cham:,: Springer International Publishing:,: Imprint: Springer,, 2014 **ISBN** 3-319-04450-8 Edizione [2nd ed. 2014.] Descrizione fisica 1 online resource (477 p.) Collana Atmospheric and Oceanographic Sciences Library, , 2215-162X;;51 Disciplina 551.501176 Soggetti Physical geography Climatology **Statistics** Earth System Sciences Climate Sciences Statistical Theory and Methods Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Note generali Description based upon print version of record. Nota di bibliografia Includes bibliographical references and indexes. Nota di contenuto Part I: Fundamental Concepts -- 1 Introduction -- 2 Persistence Models -- 3 Bootstrap Confidence Intervals -- Part II: Univariate Time Series --4 Regression I -- 5 Spectral Analysis -- 6. Extreme Value Time Series -- Part III: Bivariate Time Series -- 7 Correlation -- 8 Regression II --Part IV: Outlook -- 9 Future Directions. Sommario/riassunto Climate is a paradigm of a complex system. Analysing climate data is an exciting challenge, which is increased by non-normal distributional shape, serial dependence, uneven spacing and timescale uncertainties. This book presents bootstrap resampling as a computing-intensive method able to meet the challenge. It shows the bootstrap to perform reliably in the most important statistical estimation techniques: regression, spectral analysis, extreme values and correlation. This book is written for climatologists and applied statisticians. It explains step by step the bootstrap algorithms (including novel adaptions) and methods for confidence interval construction. It tests the accuracy of the algorithms by means of Monte Carlo experiments. It analyses a large

array of climate time series, giving a detailed account on the data and

the associated climatological questions. "....comprehensive mathematical and statistical summary of time-series analysis techniques geared towards climate applications...accessible to readers with knowledge of college-level calculus and statistics." (Computers and Geosciences) "A key part of the book that separates it from other time series works is the explicit discussion of time uncertainty...a very useful text for those wishing to understand how to analyse climate time series." (Journal of Time Series Analysis) "...outstanding. One of the best books on advanced practical time series analysis I have seen." (David J. Hand, Past-President Royal Statistical Society).