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Soggetti	Engineering design Vibration Dynamics Manufactures Physics Engineering Design Vibration, Dynamical Systems, Control Manufacturing, Machines, Tools, Processes Numerical and Computational Physics, Simulation
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Nota di contenuto	Modeling Periodic Autoregressive Time Series with Multiple Periodic Effects -- Subsampling for Heavy Tailed, Non stationary and Weakly Dependent Time Series -- Bootstrapping the Autocovariance of PC Time Series - A Simulation Study -- On Extreme Values in Stationary Weakly Dependent Random Fields -- Subordinated Processes with Infinite Variance -- Ornstein-Uhlenbeck Process Delayed by Gamma Subordinator -- Estimation of the Pointwise Hölder Exponent in Time Series Analysis -- Application of the CIR Model for Spot Short Interest Rates Modelling on the Polish Market -- An Overview of Robust Spectral Estimators.

Sommario/riassunto

This book gathers contributions presented at the 10th Workshop on Cyclostationary Systems and Their Applications, held in Gródek nad Dunajcem, Poland in February 2017. It includes twelve interesting papers covering current topics related to both cyclostationary and general non stationary processes. Moreover, this book, which covers both theoretical and practical issues, offers a practice-oriented guide to the analysis of data sets with non-stationary behavior and a bridge between basic and applied research on nonstationary processes. It provides students, researchers and professionals with a timely guide on cyclostationary systems, nonstationary processes and relevant engineering applications.