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Autore	Prado Raquel
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Edizione	[1st edition]
Descrizione fisica	1 online resource (375 p.)
Collana	Chapman & Hall/CRC texts in Statistical Science Series
Disciplina	519.5/5
Soggetti	Time-series analysis Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	"A Chapman & Hall Book."
Nota di bibliografia	Includes bibliographical references and indexes.
Nota di contenuto	Front cover; Contents; Preface; Chapter 1: Notation, definitions, and basic inference; Chapter 2: Traditional time domain models; Chapter 3: The frequency domain; Chapter 4: Dynamic linear models; Chapter 5: State-space TVAR models; Chapter 6: General state-space models and sequential Monte Carlo methods; Chapter 7: Mixture models in time series; Chapter 8: Topics and examples in multiple time series; Chapter 9: Vector AR and ARMA models; Chapter 10: Multivariate DLMS and covariance models; Bibliography; Author Index; Subject Index; Back cover
Sommario/riassunto	Focusing on Bayesian approaches and computations using simulation-based methods for inference, Time Series: Modeling, Computation, and Inference integrates mainstream approaches for time series modeling with significant recent developments in methodology and applications of time series analysis. It encompasses a graduate-level account of Bayesian time series modeling and analysis, a broad range of references to state-of-the-art approaches to univariate and multivariate time series analysis, and emerging topics at research frontiers.