

|                         |  |
|-------------------------|--|
| 1. Record Nr.           | UNINA9910465587903321  |
| Autore                  | Palma Wilfredo   |
| Titolo                  | Time series analysis / / Wilfredo Palma  |
| Pubbl/distr/stampa      | Hoboken, New Jersey : , : Wiley, , 2016<br>©2016   |
| ISBN                    | 1-118-63434-9<br>1-118-63423-3   |
| Descrizione fisica      | 1 online resource (623 p.)   |
| Collana                 | Wiley Series in Probability and Statistics   |
| Disciplina              | 519.5/5  |
| Soggetti                | Time-series analysis<br>Electronic books.  |
| 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       | Title Page; Copyright; Table of Contents; PREFACE;<br>ACKNOWLEDGMENTS; ACRONYMS; ABOUT THE COMPANION WEBSITE;<br>CHAPTER 1: INTRODUCTION; 1.1 TIME SERIES DATA; 1.2 RANDOM<br>VARIABLES AND STATISTICAL MODELING; 1.3 DISCRETE-TIME MODELS;<br>1.4 SERIAL DEPENDENCE; 1.5 NONSTATIONARITY; 1.6 WHITENESS<br>TESTING; 1.7 PARAMETRIC AND NONPARAMETRIC MODELING; 1.8<br>FORECASTING; 1.9 TIME SERIES MODELING; 1.10 BIBLIOGRAPHIC NOTES;<br>Problems; CHAPTER 2: LINEAR PROCESSES; 2.1 DEFINITION; 2.2<br>STATIONARITY; 2.3 INVERTIBILITY; 2.4 CAUSALITY; 2.5<br>REPRESENTATIONS OF LINEAR PROCESSES; 2.6 WEAK AND STRONG<br>DEPENDENCE<br>2.7 ARMA MODELS2.8 AUTOCOVARIANCE FUNCTION; 2.9 ACF AND<br>PARTIAL ACF FUNCTIONS; 2.10 ARFIMA PROCESSES; 2.11 FRACTIONAL<br>GAUSSIAN NOISE; 2.12 BIBLIOGRAPHIC NOTES; Problems; CHAPTER 3:<br>STATE SPACE MODELS; 3.1 INTRODUCTION; 3.2 LINEAR DYNAMICAL<br>SYSTEMS; 3.3 STATE SPACE MODELING OF LINEAR PROCESSES; 3.4<br>STATE ESTIMATION; 3.5 EXOGENOUS VARIABLES; 3.6 BIBLIOGRAPHIC<br>NOTES; Problems; CHAPTER 4: SPECTRAL ANALYSIS; 4.1 TIME AND<br>FREQUENCY DOMAINS; 4.2 LINEAR FILTERS; 4.3 SPECTRAL DENSITY; 4.4<br>PERIODOGRAM; 4.5 SMOOTHED PERIODOGRAM; 4.6 EXAMPLES; 4.7<br>WAVELETS; 4.8 SPECTRAL REPRESENTATION |

4.9 TIME-VARYING SPECTRUM4.10 BIBLIOGRAPHIC NOTES; Problems;  
CHAPTER 5: ESTIMATION METHODS; 5.1 MODEL BUILDING; 5.2  
PARSIMONY; 5.3 AKAIKE AND SCHWARTZ INFORMATION CRITERIA; 5.4  
ESTIMATION OF THE MEAN; 5.5 ESTIMATION OF AUTOCOVARIANCES;  
5.6 MOMENT ESTIMATION; 5.7 MAXIMUM-LIKELIHOOD ESTIMATION; 5.8  
WHITTLE ESTIMATION; 5.9 STATE SPACE ESTIMATION; 5.10 ESTIMATION  
OF LONG-MEMORY PROCESSES; 5.11 NUMERICAL EXPERIMENTS; 5.12  
BAYESIAN ESTIMATION; 5.13 STATISTICAL INFERENCE; 5.14  
ILLUSTRATIONS; 5.15 BIBLIOGRAPHIC NOTES; Problems; CHAPTER 6:  
NONLINEAR TIME SERIES; 6.1 INTRODUCTION  
CHAPTER 8: NONSTATIONARY PROCESSES8.1 INTRODUCTION; 8.2 UNIT  
ROOT TESTING; 8.3 ARIMA PROCESSES; 8.4 LOCALLY STATIONARY  
PROCESSES; 8.5 STRUCTURAL BREAKS; 8.6 BIBLIOGRAPHIC NOTES;  
Problems; CHAPTER 9: SEASONALITY; 9.1 SARIMA MODELS; 9.2  
SARFIMA MODELS; 9.3 GARMA MODELS; 9.4 CALCULATION OF THE  
ASYMPTOTIC VARIANCE; 9.5 AUTOCOVARIANCE FUNCTION; 9.6 MONTE  
CARLO STUDIES; 9.7 ILLUSTRATION; 9.8 BIBLIOGRAPHIC NOTES;  
Problems; CHAPTER 10: TIME SERIES REGRESSION; 10.1 MOTIVATION;  
10.2 DEFINITIONS; 10.3 PROPERTIES OF THE LSE; 10.4 PROPERTIES OF  
THE BLUE; 10.5 ESTIMATION OF THE MEAN; 10.6 POLYNOMIAL TREND  
10.7 HARMONIC REGRESSION

---