1. Record Nr.   UNINA9910557541003321

   Autore   Weiss Christian H

   Titolo   Time Series Modelling

   Pubbl/distr/stampa   Basel, Switzerland, : MDPI - Multidisciplinary Digital Publishing
                        Institute, 2021

   Descrizione fisica   1 online resource (372 p.)

   Soggetti   Humanities

   Lingua di pubblicazione   Inglese

   Formato   Materiale a stampa

   Livello bibliografico   Monografia

   Sommario/riassunto   The analysis and modeling of time series is of the utmost importance in
                        various fields of application. This Special Issue is a collection of articles
                        on a wide range of topics, covering stochastic models for time series as
                        well as methods for their analysis, univariate and multivariate time
                        series, real-valued and discrete-valued time series, applications of time
                        series methods to forecasting and statistical process control, and
                        software implementations of methods and models for time series. The
                        proposed approaches and concepts are thoroughly discussed and
                        illustrated with several real-world data examples.