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Autore	Dean, Angela
Titolo	Design and Analysis of Experiments / Angela Dean, Daniel Voss, Danel Dragulji
Pubbl/distr/stampa	Cham, : Springer, 2017
Titolo uniforme	Design and Analysis of Experiments
Edizione	[2. ed]
Descrizione fisica	xxv, 840 p. : ill. ; 24 cm
Altri autori (Persone)	Dragulji, Danel Voss, Daniel
Soggetti	62-XX - Statistics [MSC 2020] 62Kxx - Design of statistical experiments [MSC 2020]
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr.	UNINA9910620195703321
Autore	Deistler M (Manfred)
Titolo	Time Series Models // by Manfred Deistler, Wolfgang Scherrer
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ISBN	3-031-13213-0
Edizione	[1st ed. 2022.]
Descrizione fisica	1 online resource (213 pages)
Collana	Lecture Notes in Statistics, , 2197-7186 ; ; 224
Disciplina	519.55
Soggetti	Time-series analysis Stochastic processes Econometrics Statistics Signal processing Time Series Analysis Stochastic Processes Statistical Theory and Methods Statistics in Engineering, Physics, Computer Science, Chemistry and Earth Sciences Signal, Speech and Image Processing Anàlisi de sèries temporals Llibres electrònics
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Includes index.
Nota di contenuto	Preface -- 1 Time Series and Stationary Processes -- 2 Prediction -- 3 Spectral Representation -- 4 Filter -- 5 Autoregressive Processes -- 6 ARMA Systems and ARMA Processes -- 7 State-Space Systems -- 8 Models with Exogenous Variables -- 9 Granger Causality -- 10 Dynamic Factor Models -- 10 ARCH and GARCH Models -- Index.
Sommario/riassunto	This textbook provides a self-contained presentation of the theory and models of time series analysis. Putting an emphasis on weakly stationary processes and linear dynamic models, it describes the basic concepts, ideas, methods and results in a mathematically well-founded form and includes numerous examples and exercises. The first part

presents the theory of weakly stationary processes in time and frequency domain, including prediction and filtering. The second part deals with multivariate AR, ARMA and state space models, which are the most important model classes for stationary processes, and addresses the structure of AR, ARMA and state space systems, Yule-Walker equations, factorization of rational spectral densities and Kalman filtering. Finally, there is a discussion of Granger causality, linear dynamic factor models and (G)ARCH models. The book provides a solid basis for advanced mathematics students and researchers in fields such as data-driven modeling, forecasting and filtering, which are important in statistics, control engineering, financial mathematics, econometrics and signal processing, among other subjects.
