1. Record Nr. UNINA9910877076903321

Autore	Kedem Benjamin <1944->
Titolo	Regression models for time series analysis / / Benjamin Kedem, Konstantinos Fokianos
Pubbl/distr/stampa	Chichester ; ; Hoboken, NJ, : John Wiley & Sons, Inc., c2002
ISBN	1-280-25283-9 9786610252831 0-470-30356-5 0-471-46168-7 0-471-26698-1
Descrizione fisica	1 online resource (361 p.)
Collana	Wiley series in probability and statistics
Altri autori (Persone)	FokianosKonstantinos
Disciplina	519.55
Soggetti	Time-series analysis Regression analysis
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 (p. 297-326) and index.
Nota di contenuto	Regression Models for Time Series Analysis; Dedication; Contents; Preface; 1 Time Series Following Generalized Linear Models; 1.1 Partial Likelihood; 1.2 Generalized Linear Models and Time Series; 1.3 Partial Likelihood Inference; 1.3.1 Estimation of the Dispersion Parameter; 1.3.2 Iterative Reweighted Least Squares; 1.4 Asymptotic Theory; 1.4.1 Uniqueness and Existence; 1.4.2 Large Sample Properties; 1.5 Testing Hypotheses; 1.6 Diagnostics; 1.6.1 Deviance; 1.6.2 Model Selection Criteria; 1.6.3 Residuals; 1.7 Quasi-Partial Likelihood; 1.7.1 Generalized Estimating Equations 1.8 Real Data Examples1.8.1 A Note on Computation; 1.8.2 A Note on Model Building; 1.8.3 Analysis of Mortality Count Data; 1.8.4 Application to Evapotranspiration; 1.9 Problems and Complements; 2 Regression Models for Binary Time Series; 2.1 Link Functions for Binary Time Series; 2.1.1 The Logistic Regression Model; 2.1.2 Probit and Other Links; 2.2 Partial Likelihood Estimation; 2.3 Inference for Logistic Regression; 2.3.1 Asymptotic Relative Eficiency; 2.4 Goodness of Fit; 2.4.1 Deviance; 2.4.2 Goodness of Fit Based on Response Classification; 2.5 Real Data Examples

Sommario/riassunto

A thorough review of the most current regression methods in time series analysisRegression methods have been an integral part of time series analysis for over a century. Recently, new developments have made major strides in such areas as non-continuous data where a linear model is not appropriate. This book introduces the reader to newer developments and more diverse regression models and methods for time series analysis.Accessible to anyone who is familiar with the basic modern concepts of statistical inference, Regression Models for Time Series Analysis provides a much-needed examina