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   Titolo   Psychological reports

   Pubbl/distr/stampa   Missoula, : Psychological reports, 1955-

   ISSN   1558-691X

   Descrizione fisica   Online resource

   Disciplina   150.82

   Soggetti   Psychology
   Psychiatry
   Psychologie
   Periodical
   Periodicals

   Lingua di pubblicazione   Inglese

   Formato   Materiale a stampa

   Livello bibliografico   Periodico

   Note generali   Refereed/Peer-reviewed

2.

Record Nr.	UNINA9910863136103321
Autore	Golyandina Nina
Titolo	Singular Spectrum Analysis for Time Series / / by Nina Golyandina, Anatoly Zhigljavsky
Pubbl/distr/stampa	Berlin, Heidelberg : , : Springer Berlin Heidelberg : , : Imprint : Springer, , 2020
ISBN	3-662-62436-2
Edizione	[2nd ed. 2020.]
Descrizione fisica	1 online resource (IX, 146 p. 44 illus., 38 illus. in color.)
Collana	SpringerBriefs in Statistics, , 2191-5458
Disciplina	519.55
Soggetti	Statistics
	Signal processing
	Biometry
	Statistical Theory and Methods
	Statistics in Engineering, Physics, Computer Science, Chemistry and Earth Sciences
	Signal, Speech and Image Processing
	Statistics in Business, Management, Economics, Finance, Insurance
	Biostatistics
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	1 Introduction -- 1.1 Overview of SSA methodology and the structure of the book -- 1.2 SSA and other techniques -- 1.3 Computer implementation of SSA -- 1.4 Historical and bibliographical remarks -- 1.5 Common symbols and acronyms -- 2 Basic SSA - 2.1 The main algorithm -- 2.2 Potential of Basic SSA -- 2.3 Models of time series and SSA objectives -- 2.4 Choice of parameters in Basic SSA -- 2.5 Some variations of Basic SSA -- 2.6 Multidimensional and multivariate extensions of SSA -- 3 SSA for forecasting, interpolation, filtering and estimation -- 3.1 SSA forecasting algorithms -- 3.2 LRR and associated characteristic polynomials -- 3.3 Recurrent forecasting as approximate continuation -- 3.4 Confidence bounds for the forecasts -- 3.5 Summary and recommendations on forecasting parameters -- 3.6 Case study: 'Fortified wine' -- 3.7 Imputation of missing values -- 3.8 Subspace-based methods and estimation of signal parameters -- 3.9

SSA and filters -- 3.10 Multidimensional/Multivariate SSA.

Sommario/riassunto   This book gives an overview of singular spectrum analysis (SSA). SSA is a technique of time series analysis and forecasting combining elements of classical time series analysis, multivariate statistics, multivariate geometry, dynamical systems and signal processing. SSA is multi-purpose and naturally combines both model-free and parametric techniques, which makes it a very special and attractive methodology for solving a wide range of problems arising in diverse areas. Rapidly increasing number of novel applications of SSA is a consequence of the new fundamental research on SSA and the recent progress in computing and software engineering which made it possible to use SSA for very complicated tasks that were unthinkable twenty years ago. In this book, the methodology of SSA is concisely but at the same time comprehensively explained by two prominent statisticians with huge experience in SSA. The book offers a valuable resource for a very wide readership, including professional statisticians, specialists in signal and image processing, as well as specialists in numerous applied disciplines interested in using statistical methods for time series analysis, forecasting, signal and image processing. The second edition of the book contains many updates and some new material including a thorough discussion on the place of SSA among other methods and new sections on multivariate and multidimensional extensions of SSA.