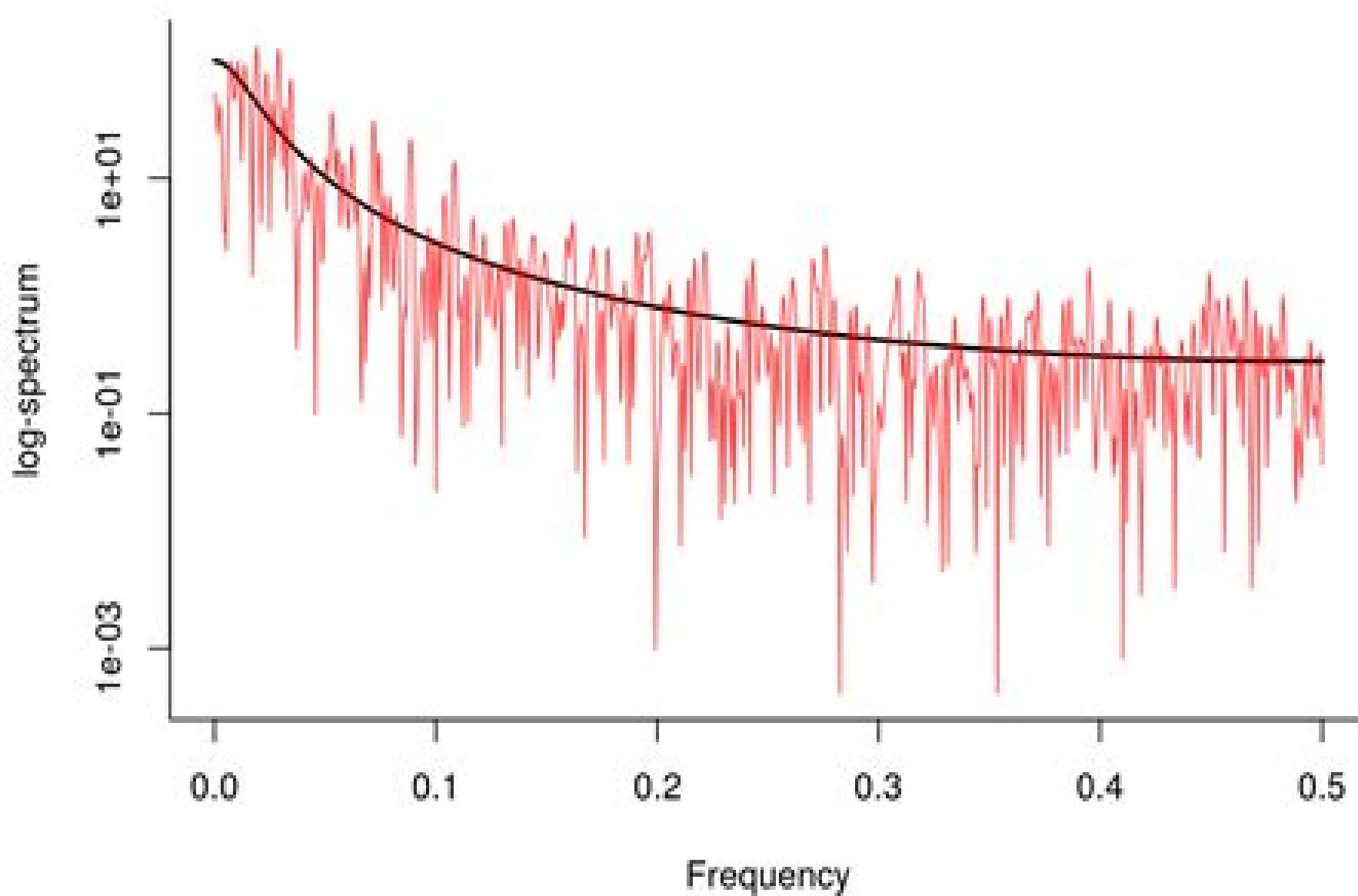


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varying backgrounds in mathematics It provides a solid foundation in spectral analysis for fields that include statistics signal process engineering economics geophysics physics and geology Appendices provide details and proofs for those who are advanced in math Theories are followed by examples and applications over a wide range of topics such as meteorology seismology and telecommunications Topics covered include Hilbert spaces univariate models for spectral analysis multivariate spectral models sampling aliasing and discrete time models real time filtering digital filters linear filters distribution theory sampling properties of spectral estimates and linear prediction Hilbert spaces univariate models for spectral analysis multivariate spectral models sampling aliasing and discrete time models real time filtering digital filters linear filters distribution theory sampling properties of spectral estimates linear prediction *The Spectral Analysis of Time Series* Lambert Herman Koopmans,1995

Singular Spectrum Analysis for Time Series Nina Golyandina,Anatoly Zhigljavsky,2013-01-19 Singular spectrum analysis 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 seeks to decompose the original series into a sum of a small number of interpretable components such as trend oscillatory components and noise It is based on the singular value decomposition of a specific matrix constructed upon the time series Neither a parametric model nor stationarity are assumed for the time series This makes SSA a model free method and hence enables SSA to have a very wide range of applicability The present book is devoted to the methodology of SSA and shows how to use SSA both safely and with maximum effect Potential readers of the book include professional statisticians and econometricians specialists in any discipline in which problems of time series analysis and forecasting occur specialists in signal processing and those needed to extract signals from noisy data and students taking courses on applied time series analysis

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