Spectral Analysis and Time Series: Multivariate Series, Prediction and Control v. 2 (Probability & Mathematical Statistics Monograph)

Priestley, M.B.

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Lambert Herman Koopmans

The Spectral Analysis of Time Series Lambert H. Koopmans, 1995-05-18 To tailor time series models to a particular physical problem and to follow the working of various techniques for processing and analyzing data one must understand the basic theory of spectral frequency domain analysis of time series This classic book provides an introduction to the techniques and theories of spectral analysis of time series In a discursive style and with minimal dependence on mathematics the book presents the geometric structure of spectral analysis This approach makes possible useful intuitive interpretations of important time series parameters and provides a unified framework for an otherwise scattered collection of seemingly isolated results The books strength lies in its applicability to the needs of readers from many disciplines with 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 Spectral Analysis and Time Series, Two-Volume Set M. B. Priestley, 1982 Enth Univariate series Multivariate series prediction and control Spectral Analysis and Time Series, Two-Volume Set M. B. Priestley, 1983-01-28 A principal feature of this book is the substantial care and attention devoted to explaining the basic ideas of the subject Whenever a new theoretical concept is introduced it is carefully explained by reference to practical examples drawn mainly from the physical sciences Subjects covered include spectral analysis which is closely intertwined with the time domain approach elementary notions of Hilbert Space Theory basic probability theory and practical analysis of time series data The inclusion of material on kalman filtering state space filtering non linear models and continuous time models completes the impressive list of unique and detailed features which will give this book a prominent position among related literature The first section Volume 1 deals with single univariate series while the second Volume 2 treats the analysis of several multivariate series and the problems of prediction forecasting and control Spectral Analysis and Time Series M. P. Priestley, 1984 **Spectral Analysis and Time Series** Maurice Bertram Priestley, 1989 Spectral Analysis and <u>Time Series</u>, <u>Two-Volume Set</u> M. B. Priestley, 1983-02-11 A principal feature of this book is the substantial care and attention devoted to explaining the basic ideas of the subject Whenever a new theoretical concept is introduced it is carefully explained by reference to practical examples drawn mainly from the physical sciences Subjects covered include spectral analysis which

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