

Stochastic Modeling Of Scientific Data

Bellie Sivakumar, Ronny Berndtsson

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comprehensively accounts the advances in data based approaches for hydrologic modeling and forecasting Eight major and most popular approaches are selected with a chapter for each stochastic methods parameter estimation techniques scaling and fractal methods remote sensing artificial neural networks evolutionary computing wavelets and nonlinear dynamics and chaos methods These approaches are chosen to address a wide range of hydrologic system characteristics processes and the associated problems Each of these eight approaches includes a comprehensive review of the fundamental concepts their applications in hydrology and a discussion on potential future directions **Hidden Markov Models for Time Series** Walter Zucchini, Iain L. MacDonald, Roland Langrock, 2017-12-19 Hidden Markov Models for Time Series An Introduction Using R Second Edition illustrates the great flexibility of hidden Markov models HMMs as general purpose models for time series data The book provides a broad understanding of the models and their uses After presenting the basic model formulation the book covers estimation forecasting decoding prediction model selection and Bayesian inference for HMMs Through examples and applications the authors describe how to extend and generalize the basic model so that it can be applied in a rich variety of situations The book demonstrates how HMMs can be applied to a wide range of types of time series continuous valued circular multivariate binary bounded and unbounded counts and categorical observations It also discusses how to employ the freely available computing environment R to carry out the computations Features Presents an accessible overview of HMMs Explores a variety of applications in ecology finance epidemiology climatology and sociology Includes numerous theoretical and programming exercises Provides most of the analysed data sets online New to the second edition A total of five chapters on extensions including HMMs for longitudinal data hidden semi Markov models and models with continuous valued state process New case studies on animal movement rainfall occurrence and capture recapture data

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