

Time series: data analysis and theory

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Abstrak

Intended for students and researchers, this text employs basic techniques of univariate and multivariate statistics for the analysis of time series and signals. It provides a broad collection of theorems, placing the techniques on firm theoretical ground. The techniques, which are illustrated by data analyses, are discussed in both a heuristic and a formal manner, making the book useful for both the applied and the theoretical worker. An extensive set of original exercises is included.