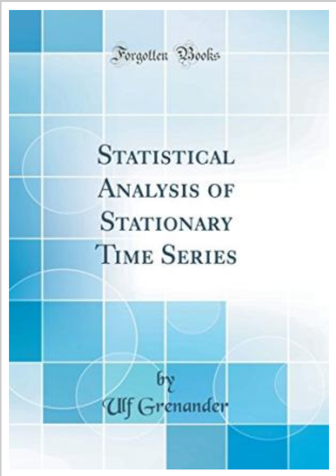

Statistical Analysis of Stationary Time Series (Classic Reprint) (Hardback)

By Ulf Grenander

Forgotten Books, 2017. Hardback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****.Excerpt from Statistical Analysis of Stationary Time Series These schemes have been important in the development of methods for the statistical analysis of time series. They have been used with a varying degree of success to describe many types of phenomena encountered in applications. From the discussion in Chapter 1 it Will be apparent that by using these schemes, it is possible to approximate a large and important class of stationary processes, Viz. The so-called linear processes (see For this to be possible p must take large rather than small values and para meters involved in the scheme must be adjusted adequately. During the last ten years a good deal of work has been devoted to the construction of tests, estimates and confidence intervals appropriate for these schemes. We have described a few of the more important of these results in Chapter 3. In spite of the ingenuity and great theoretical interest of some of these methods, their practical applicability seems to be limited severely by the assumption that the process is a low (usually zero, first or second) order finite parameter scheme. After...