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Spectral Analysis for Univariate Time Series

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Acclaimed composers Rhian Sheehan and Arli Liberman have announced they're combining forces for a series of immersive ... live on stage to create real-time organic visual effects.

Rhian Sheehan & Arli Liberman Combine For Spectral Atmospheres

Ltd., an AI-powered diagnostics company, is introducing the SpectraLIT™ - Spectral Instant Test in ... and events. * Real-Time Reporting: SpectraLIT™ is digitally connected, so all results ...

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Sharp intros slate of new AQUOS LCD HDTVs, first LED models included

Most of that VC funding came from a handful of deals, including ride-hailing service Alto's \$45 million Series B ... Last month also saw Dallas' Spectral MD go public in London, while ...

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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 book's 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 important data of economics are in the form of time series; therefore, the statistical methods used will have to be those designed for time series data. New methods for analyzing series

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containing no trends have been developed by communication engineering, and much recent research has been devoted to adapting and extending these methods so that they will be suitable for use with economic series. This book presents the important results of this research and further advances the application of the recently developed Theory of Spectra to economics. In particular, Professor Hatanaka demonstrates the new technique in treating two problems—business cycle indicators, and the acceleration principle existing in department store data. Originally published in 1964. The Princeton Legacy Library uses the latest print-on-demand technology to again make available previously out-of-print books from the distinguished backlist of Princeton University Press. These editions preserve the original texts of these important books while presenting them in durable paperback and hardcover editions. The goal of the Princeton Legacy Library is to vastly increase access to the rich scholarly heritage found in the thousands of books published by Princeton University Press since its founding in 1905.

Economic Theory, Econometrics, and Mathematical Economics, Second Edition: Forecasting Economic Time Series presents the developments in time series analysis and forecasting theory and practice. This book discusses the application of time series procedures in mainstream economic theory and econometric model building. Organized into 10 chapters, this edition begins with an overview of the problem of dealing with time series possessing a deterministic seasonal component. This text then provides a description of time series in terms of models known as the time-domain approach. Other chapters consider an alternative approach, known as spectral or frequency-domain analysis, that often provides useful insights into the properties of a series. This book discusses as well a unified approach to the fitting of linear models to a given time series. The final chapter deals with the main advantage of having a Gaussian series wherein the optimal single series, least-squares forecast will be a linear forecast. This book is a valuable

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resource for economists. **Mathematical Statistics**

The past decade has witnessed major advances in our understanding of the chemical composition, structure, and reactivity of the complex organic-rich fossil matter known as "coal. " Nevertheless, important scientific questions concerning molecular weight distributions, degree of crosslinking, typical duster sizes, type of interconnecting bridges, the possible role of a "mobile phase," and the nature of organic sulfur forms remain topics of heated debate. Moreover, there appears to be a notable lack of consensus regarding the overall direction and goals of structural elucidation work. Is it worthwhile to study whole coal samples, or should we separate out the various, more or less well-defined, maceral and mineral constituents before attempting to describe the structural and compositional features of coal at the molecular level? Second, should there be more emphasis on key structural features and average statistical parameters, or is it necessary to identify individual chemical structures in considerable detail? From the developments of the past decade it is clear that advanced spectroscopic techniques are playing an increasingly important role in resolving difficult questions with regard to the chemical structure and composition of coal. Moreover, it has become equally clear that no single spectroscopic approach can provide all the answers but multiple techniques need to be used in a highly integrated and synergistic manner.

Designed for the analysis of linear time series and the practical modelling and prediction of data collected sequentially in time. It provides the reader with a practical understanding of the six programs contained in the ITSM software (PEST, SPEC, SMOOTH, TRANS, ARVEC, and ARAR). This IBM compatible software is included in the back of the book on two 5 1/4" diskettes

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and on one 3 1/2 "diskette. Easy to use menu system. Accessible to those with little or no previous compu- tational experience - Valuable to students in statistics, mathematics, busi- ness, engineering, and the natural and social sciences. This package is intended as a supplement to the text by the same authors, "Time Series: Theory and Methods." It can also be used in conjunction with most undergraduate and graduate texts on time series analysis.

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.