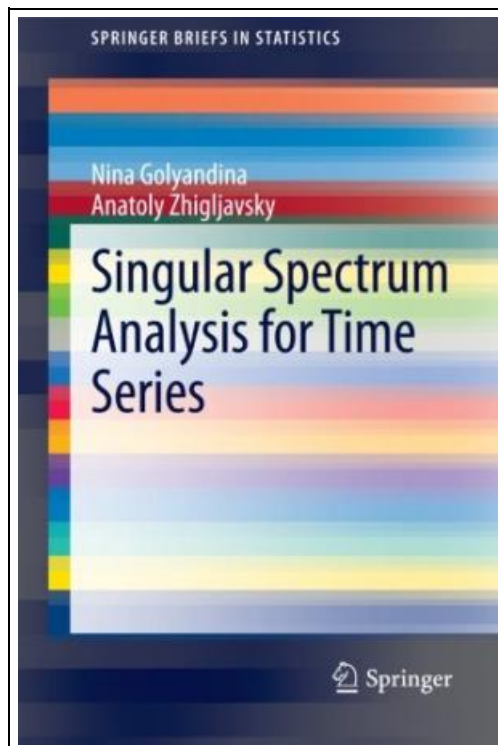


Singular Spectrum Analysis for Time Series



Filesize: 2.42 MB

Reviews

The book is great and fantastic. Yes, it really is engage in, still an interesting and amazing literature. You wont feel monotony at at any moment of your respective time (that's what catalogs are for regarding if you request me).

(Daren Raynor II)

SINGULAR SPECTRUM ANALYSIS FOR TIME SERIES



Springer. Paperback. Condition: New. 120 pages. Dimensions: 8.9in. x 6.0in. x 0.4in. 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. This item ships from multiple locations. Your book may arrive from Roseburg,OR, La Vergne,TN. Paperback.



[Read Singular Spectrum Analysis for Time Series Online](#)



[Download PDF Singular Spectrum Analysis for Time Series](#)

Relevant Books

**Cyber-safe Kids, Cyber-savvy Teens: Helping Young People Learn to Use the Internet Safely and Responsibly**

John Wiley & Sons Inc. Paperback. Book Condition: new. BRAND NEW, Cyber-safe Kids, Cyber-savvy Teens: Helping Young People Learn to Use the Internet Safely and Responsibly, Nancy E. Willard, Essential strategies to keep children and...

[Download ePub »](#)

**Dog on It! - Everything You Need to Know about Life Is Right There at Your Feet**

14 Hands Press, United States, 2013. Paperback. Book Condition: New. 198 x 132 mm. Language: English . Brand New Book ***** Print on Demand *****.Have you ever told a little white lie? Or maybe a...

[Download ePub »](#)

**Is It Ok Not to Believe in God?: For Children 5-11**

Createspace, United States, 2014. Paperback. Book Condition: New. Large Print. 229 x 152 mm. Language: English . Brand New Book ***** Print on Demand *****.A short story about an 8 year old girl called Tia,...

[Download ePub »](#)

**The genuine book marketing case analysis of the the lam light. Yin Qihua Science Press 21.00(Chinese Edition)**

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment.Paperback. Pub Date :2007-01-01 Pages: 244 Publisher: Science Press Welcome Our service and quality...

[Download ePub »](#)

**Readers Clubhouse Set B Time to Open**

Barron s Educational Series, United States, 2006. Paperback. Book Condition: New. 222 x 148 mm. Language: English . Brand New Book. This is volume nine, Reading Level 2, in a comprehensive program (Reading Levels 1...

[Download ePub »](#)