

G.P. Nason

Wavelet Methods in Statistics with R

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Michael Hoelscher



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AMSTAT News American Statistical Association, 2008

Applied Time Series Analysis with R Wayne A. Woodward, Henry L. Gray, Alan C. Elliott, 2017-02-17 Virtually any random process developing chronologically can be viewed as a time series In economics closing prices of stocks the cost of money the jobless rate and retail sales are just a few examples of many Developed from course notes and extensively classroom tested Applied Time Series Analysis with R Second Edition includes examples across a variety of fields develops theory and provides an R based software package to aid in addressing time series problems in a broad spectrum of fields The material is organized in an optimal format for graduate students in statistics as well as in the natural and social sciences to learn to use and understand the tools of applied time series analysis Features Gives readers the ability to actually solve significant real world problems Addresses many types of nonstationary time series and cutting edge methodologies Promotes understanding of the data and associated models rather than viewing it as the output of a black box Provides the R package tswge available on CRAN which contains functions and over 100 real and simulated data sets to accompany the book Extensive help regarding the use of tswge functions is provided in appendices and on an associated website Over 150 exercises and extensive support for instructors The second edition includes additional real data examples uses R based code that helps students easily analyze data generate realizations from models and explore the associated characteristics It also adds discussion of new advances in the analysis of long memory data and data with time varying frequencies TVF

Essential Wavelets for Statistical Applications and Data Analysis Todd Ogden, 2012-12-06 I once heard the book by Meyer 1993 described as a vulgarization of wavelets While this is true in one sense of the word that of making a subject popular Meyer's book is one of the early works written with the non specialist in mind the implication seems to be that such an attempt somehow cheapens or coarsens the subject I have to disagree that popularity goes hand in hand with debasement is certainly a beautiful theory underlying wavelet analysis there is While there plenty of beauty left over for the applications of wavelet methods This book is also written for the non specialist and therefore its main thrust is toward wavelet applications Enough theory is given to help the reader gain a basic understanding of how wavelets work in practice but much of the theory can be presented using only a basic level of mathematics Only one theorem is formally stated in this book with only one proof And these are only included to introduce some key concepts in a natural way

Random Fields and Stochastic Lagrangian Models Karl K. Sabelfeld, Nikolai A. Simonov, 2012-12-06 The book

presents advanced stochastic models and simulation methods for random flows and transport of particles by turbulent velocity fields and flows in porous media Two main classes of models are constructed 1 turbulent flows are modeled as synthetic random fields which have certain statistics and features mimicing those of turbulent fluid in the regime of interest and 2 the models are constructed in the form of stochastic differential equations for stochastic Lagrangian trajectories of particles carried by turbulent flows The book is written for mathematicians physicists and engineers studying processes associated with probabilistic interpretation researchers in applied and computational mathematics in environmental and engineering sciences dealing with turbulent transport and flows in porous media as well as nucleation coagulation and chemical reaction analysis under fluctuation conditions It can be of interest for students and post graduates studying numerical methods for solving stochastic boundary value problems of mathematical physics and dispersion of particles by turbulent flows and flows in porous media **Wavelets and Statistics** Anestis Antoniadis, Georges Oppenheim, 1995-07-27

Wavelets theory has found applications in a remarkable diversity of disciplines The volume presents the proceedings of a conference held at Villard de Lans France in 1994 Both statistical results and practical contributions were presented The material is wide in scope and ranges from the development of new tools for nonparametric curve estimation to applied problems such as detection of transients in signal processing and image segmentation Current Index to Statistics, Applications, Methods and Theory ,1999

The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields *Wavelet Applications in Signal and Image Processing* ,1999 **Brazilian Journal of Probability and Statistics** ,1996 *Bayesian Inference in Wavelet-Based Models* Peter Müller, 1999-06-22 The remaining papers in this volume are divided into six parts independent prior modeling decision theoretic aspects dependent prior modeling spatial models using bivariate wavelet bases empirical Bayes approaches and case studies BOOK JACKET

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