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Gilles Zumbach is the author of Discrete Time Series, Processes, and Applications in Finance Gilles Zumbach

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we specify a model called a stochastic process based upon the time series. A stochastic process series and a stochastic process? discrete processes.

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## **Count time series and discrete renewal processes**

The following work devises time series models for counts Livsey, James, "Count Time Series and Discrete Renewal Processes" (2013). All Dissertations.

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Since the time-series data is discrete, it seems very natural to model the processes in discrete-time. However, in some application domains,

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time series [a (discrete) stochastic process] is a sequence of random numbers (or vectors) indexed by the integers: Time Series (Stochastic Process)

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### **Discrete time and continuous time - wikipedia,**

Discrete time views values of variables as one uses time series or regression methods in which variables are indexed with a subscript indicating the time

### **Time series formed from the superposition of**

Time series formed from the superposition of discrete renewal processes The weights  $w_i$  are the ratio of the within class variance to the total variance,

### **Observable operator models for discrete stochastic**

Systems which can be modeled by hidden Markov models are a proper subclass of linearly dependent processes, for Discrete Stochastic Time Series

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