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Time series (stochastic process) - iowa state university

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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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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Springer, 2013. 317 p. ISBN Zumbach G. Discrete Time Series, Processes, and some implications for important financial applications used in many areas like

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

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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Count time series and discrete renewal processes

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Soft question - continuous- time versus discrete-

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Discrete- time stochastic process - wikipedia,

a discrete-time stochastic process Important examples of discrete time and continuous state space processes are models conventionally used in time series

Discrete time series generated by mixtures iii

Discrete time series generated by mixtures III : autoregressive The process and its transition matrix are determined by the specified marginal distribution and

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