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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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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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Stochastic processes - value-at-risk: theory and

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

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

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ABOUT THIS BOOK The volume discusses and works on several practical implication and gives a synthesis of the field Important applications of the discrete ARCH

Soft question - continuous- time versus discrete-

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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Processes and market risk evaluation - springer

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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

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.

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,

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