

SINGULAR SPECTRUM ANALYSIS FOR TIME SERIES GOLY ANDINA NINA ZHIGLJAVSKY ANATOLY

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Singular Spectrum Analysis for Time Series | Nina ... This book is fully devoted to the methodology of a technique for time series analysis and forecasting called singular spectrum analysis (SSA). The authors of the book are well-known statisticians, and specialists in time series analysis, this book is a valuable addition to the literature on time series analysis and will therefore be well received by statisticians and specialists in many other fields interested in the analysis of time series data. (K. S. Padmanabhan, zbMATH, Vol

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Singular spectrum analysis (SSA) is a technique of time series analysis and forecasting. It combines elements of classical time series analysis, multivariate statistics, multivariate geometry, dynamical systems and signal processing.

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Singular spectrum analysis for time series Anatoly Zhigljavsky, School of Mathematics, Cardi University, Cardi , U.K. Singular spectrum analysis (SSA) is a technique of time series analysis and forecasting.

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Singular spectrum analysis (SSA) is a relatively new

method for time series analysis and comes as a non-parametric alternative to the classical methods.

Singular Spectrum Analysis Theory - Advanced Time Series ...

2. THEORY Singular-Spectrum Analysis SSA is a nonparametric method. It tries to overcome the problems of finite sample length and noisiness of sampled time series not by fitting an assumed model to the available series, but by using a data-adaptive basis set, instead of the fixed sine and cosine of the Blackman-Tukey method.