Extrapolation, Interpolation, and Smoothing of Stationary Time Series

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It has been the opinion of many that Wiener will be remembered for his Extrapolation long after Cybernetics is forgotten. Indeed few computer-science students would know today what cybernetics is all about, while every communication student knows what Wiener's filter is. The work was circulated as a classified memorandum in 1942, as it was connected with sensitive war-time efforts to improve radar communication. This book became the basis for modern communication theory, by a scientist considered one of the founders of the field of artifical intelligence. Combining ideas from statistics and time-series analysis, Wiener used Gauss's method of shaping the characteristic of a detector to allow for the maximal recognition of signals in the presence of noise. This method came to be known as the "Wiener filter."

作者介绍:

目录:

[Extrapolation, Interpolation, and Smoothing of Stationary Time Series_下载链接1_](#)

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