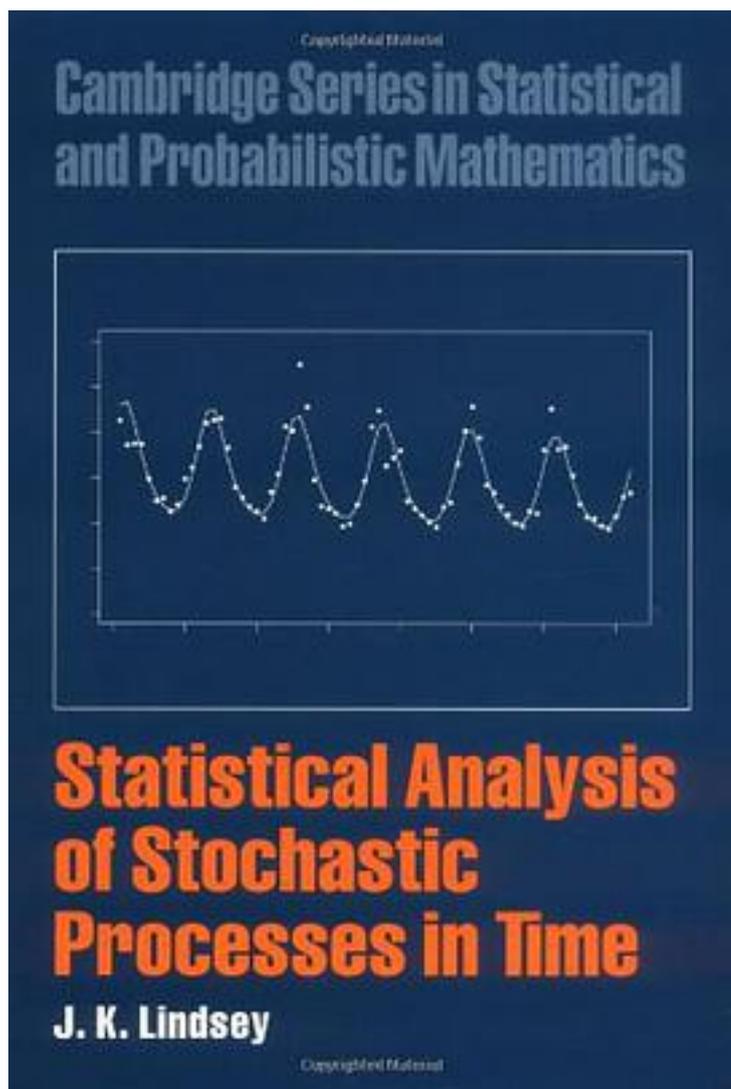


Statistical Analysis of Stochastic Processes in Time



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This book was first published in 2004. Many observed phenomena, from the changing health of a patient to values on the stock market, are characterised by quantities that vary over time: stochastic processes are designed to study them. This book introduces practical methods of applying stochastic processes to an audience knowledgeable only in basic statistics. It covers almost all aspects of the subject and presents the theory in an easily accessible form that is highlighted by application to many examples. These examples arise from dozens of areas, from sociology through medicine to engineering. Complementing these are exercise sets making the book suited for introductory courses in stochastic processes. Software (available from www.cambridge.org) is provided for the freely available R system for the reader to apply to all the models presented.

作者介绍:

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书评

<http://www.commanster.eu/statistics.html>

我真牛，这又是一本整个豆瓣只有我一个人读过的书，这种感觉真孤独啊。这本书还是挺不错的，有R code, 可以看看作者是如何实现的。整本书不侧重证明。

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