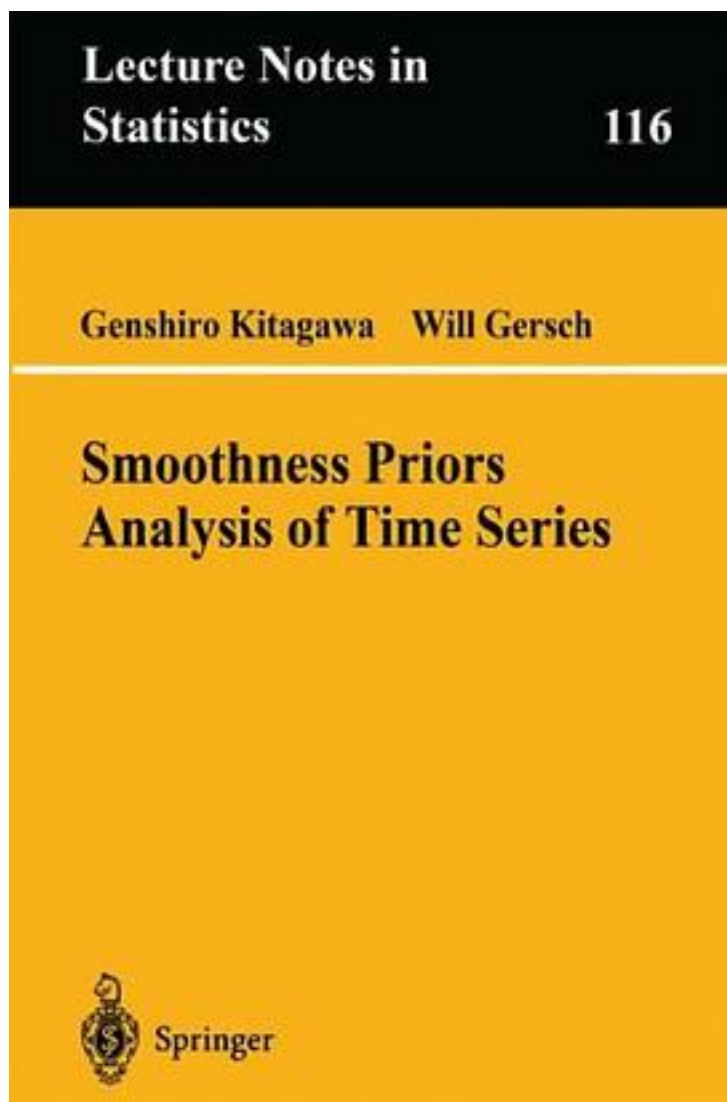


# Smoothness Priors Analysis of Time Series



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著者:Kitagawa, Genshiro/ Gersch, Will

出版者:Springer Verlag

出版时间:1996-8

装帧:Pap

isbn:9780387948195

Smoothness Priors Analysis of Time Series addresses some of the problems of modeling stationary and nonstationary time series primarily from a Bayesian stochastic regression "smoothness priors" state space point of view. Prior distributions on model coefficients are parametrized by hyperparameters. Maximizing the likelihood of a small number of hyperparameters permits the robust modeling of a time series with relatively complex structure and a very large number of implicitly inferred parameters. The critical statistical ideas in smoothness priors are the likelihood of the Bayesian model and the use of likelihood as a measure of the goodness of fit of the model. The emphasis is on a general state space approach in which the recursive conditional distributions for prediction, filtering, and smoothing are realized using a variety of nonstandard methods including numerical integration, a Gaussian mixture distribution-two filter smoothing formula, and a Monte Carlo "particle-path tracing" method in which the distributions are approximated by many realizations. The methods are applicable for modeling time series with complex structures.

作者介绍:

目录:

[Smoothness Priors Analysis of Time Series\\_ 下载链接1](#)

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