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Sinopsis

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A new, revised edition of a yet unrivaled work on frequency domain analysis

Long recognized for his unique focus on frequency domain methods for the analysis of time series data as well as for his applied, easy-to-understand approach, Peter Bloomfield brings his well-known 1976 work thoroughly up to date. With a minimum of mathematics and an engaging, highly rewarding style, Bloomfield provides in-depth discussions of harmonic regression, harmonic analysis, complex demodulation, and spectrum analysis. All methods are clearly illustrated using examples of specific data sets, while ample exercises acquaint readers with Fourier analysis and its applications. The Second Edition:

Devotes an entire chapter to complex demodulation

Treats harmonic regression in two separate chapters

Features a more succinct discussion of the fast Fourier transform

Uses S-PLUS commands (replacing FORTRAN) to accommodate programming needs and graphic flexibility

Includes Web addresses for all time series data used in the examples

An invaluable reference for statisticians seeking to expand their understanding of frequency domain methods, Fourier Analysis of Time Series, Second Edition also provides easy access to sophisticated statistical tools for scientists and professionals in such areas as atmospheric science, oceanography, climatology, and biology.