

<<时间序列分析实例研究>>

图书基本信息

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内容概要

本书是一本有关时间序列分析应用于实际的实证分析研究的专著。

全书分为两大部分：第一部分简要介绍了时间序列分析的基础理论和方法。

这些内容是读懂本书各案例研究所必备的基本知识；第二部分是案例研究。

从中读者可看出时间序列分析是如何广泛地应用于实际并成为解决各种问题的核心工具。

书中的案例涉及到当年中国科学家从自己的观测记录中是如何发现天王星的光环的，滤波理论如何应用于中国东海和黄海的重力勘探，谱分析如何判别先天性愚型儿童的脑电特征、多元谱的K-L信息量

如何应用于优秀飞行员的生理特征的检测，潜周期分析如何发现离体脑垂体仍有内分泌的节律周期。

预测理论如何应用于气象的建模和预报，等等许多非常有趣而真实的研究案例。

这些研究成果使作者获得了中国国家自然科学奖和国内外的多项奖项。

读者通过本书的学习不仅可学到时间序列分析的基本理论和方法，更重要的是本书介绍了“如何将

一个实际问题转化成数学问题”，然后运用数学和统计学的理论和方法加以解决，这包括最后还原到

实际，用实验数据加以检验的完整过程。

本书可作为应用时间序列分析领域的大学生和研究生教学参考书或补充教材，也是应用统计工作者

和相关学科的科技人员、工程师很有价值的参考资料。

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