<<Smoothing, Forecasti>>

图书基本信息

书名: <<Smoothing, Forecasting and Prediction of Discrete Time Series (精装)>>

13位ISBN编号:9780486495927

10位ISBN编号: 0486495922

出版时间:2004-6

出版时间: Dover Phoenix Ed (2004年6月10日)

作者:Robert Goodell Brown

页数:468

版权说明:本站所提供下载的PDF图书仅提供预览和简介,请支持正版图书。

更多资源请访问:http://www.tushu007.com

<<Smoothing, Forecasti>>

内容概要

Computer application techniques are applied to routine short-term forecasting and prediction in this classic of operations research. It covers a variety of integrated control systems typically used in indus-try and government procedures, tracing the development of practical techniques of routine short-term forecasting and emphasizing their roles in inventory and production and in fire control in air target tracking. The text begins with a consideration of data sources and sampling intervals, progressing to discussions of time series models and proba-bility models. An extensive overview of smoothing techniques sur-veys the mathematical methods for periodically raising the estimates of coefficients in forecasting problems. Sections on forecasting and error measurement and analysis are followed by an exploration of alternatives and the applications of the forecast to specific problems. A complete treatment of the handling of systems design problems ranges from observed data to decision rules. Nontechnical sum-maries accompany the presentation of each topic, and work sheets offer the option of hand computations that can be converted to com-puter programs. Mathematicians and systems designers will find this vo]ume a source of valuable and comprehensive material. Its complete development and discussion of the subject matter will benefit anyone seeking a thorough understanding of these techniques, particularly those who intend to apply its theoretical derivations to new areas.

<<Smoothing, Forecasti>>

书籍目录

1 IntroductionSection Data 2 Sources of Data 3 The Sampling IntervalSection Models 4 Time Series Smoothing Techniques 6 Criteria 7 Exponential Smoothing 8 Models 5 Probability ModelsSection Choosing the Smoothing Constant Multiple Smoothing for Higher-order Polynomials 10 Analysis of Characteristics 11 Adaptive Fitting of Transcendental Functions 12 General Exponential Smoothing 13 Probability ModelsSection Forecasting 14 Lead Times 15 Forecasting with Time-Series Models Variances of Coefficients and Forecasts 17 Forecasting with Probability Models 18 Special Direct Error Measurement and Analysis 19 The Normality of Forecast Errors 20 Forecasting the ForecastsSection Allowance for Error 21 Optimum Linear FiltersSection Exploration of Alternatives 22 Work Sheets for Hand Computations 23 Planning the Exploration Program 24 Computer Simulation ProgramsSection Applications 25 Safety Factors | or Inventory Control 26 Rally HandicapsAppendixIndex

<<Smoothing, Forecasti>>

版权说明

本站所提供下载的PDF图书仅提供预览和简介,请支持正版图书。

更多资源请访问:http://www.tushu007.com