

<<非线性时间序列分析>>

图书基本信息

书名：<<非线性时间序列分析>>

13位ISBN编号：9789810235055

10位ISBN编号：9810235054

出版时间：1999-12

出版时间：东南大学出版社

作者：Cees Diks 著

页数：209

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>

<<非线性时间序列分析>>

内容概要

This book provides a thorough review of a class of powerful algorithms for the numerical analysis of complex time series data which were obtained from dynamical systems. These algorithms are based on the concept of state space representations of the underlying dynamics, as introduced by nonlinear dynamics. In particular, current algorithms for state space reconstruction, correlation dimension estimation, testing for determinism and surrogate data testing are presented ?algorithms which have been playing a central role in the investigation of deterministic chaos and related phenomena since 1980. Special emphasis is given to the much-disputed issue whether these algorithms can be successfully employed for the analysis of the human electroencephalogram.

<<非线性时间序列分析>>

书籍目录

Foreword I Introduction 2 Nonlinear Dynamical Systems 3 Stochastic Time Series 4 A Test for Reversibility 5
Detecting Differences between Reconstruction Measures 6 Estimating Invariants of Noisy Attractors 7 The
Correlation Integral of Noisy Attractors 8 Spiral Wave Tip Dynamics 9 Spatio-temporal Chaos: a Solvable
Model Appendix A Appendix B Appendix C References Index

<<非线性时间序列分析>>

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>