Inference for functional data with applications

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Abstrak

This book presents recently developed statistical methods and theory required for the application of the tools of functional data analysis to problems arising in geosciences, finance, economics and biology. It is concerned with inference based on second order statistics, especially those related to the functional principal component analysis. While it covers inference for independent and identically distributed functional data, its distinguishing feature is an in depth coverage of dependent functional data structures, including functional time series and spatially indexed functions. Specific inferential problems studied include two sample inference, change point analysis, tests for dependence in data and model residuals and functional prediction. All procedures are described algorithmically, illustrated on simulated and real data sets, and supported by a complete asymptotic theory.