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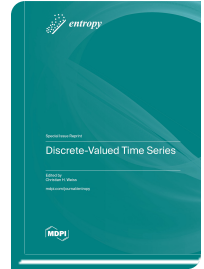
Discrete-Valued Time Series

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ISBN 978-3-7258-0477-1 (Hardback)

ISBN 978-3-7258-0478-8 (PDF)



The analysis and modeling of time series has been an active research area for more than 100 years, with the main focus on time series having a continuous range consisting of real numbers or real vectors. It took until the 1980s for the first papers on discrete-valued time series to appear. In the 2000s, a rapid increase in research activity was noted, but only in the last few years was a certain maturity and consolidation of the area of discrete-valued time series observed. This reprint is a collection of articles on a wide range of topics on discrete-valued time series (especially count time series), covering stochastic models and methods for their analysis, univariate and multivariate time series, applications of time series methods to risk analysis, statistical process control, and many more. The proposed approaches and concepts are thoroughly discussed and illustrated with several real-world data examples.



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