

Re: Time Series Analysis

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- *From:* Jon Harrop <usenet@xxxxxxxxxxxxxxxx>
 - *Date:* Fri, 01 Apr 2005 21:13:09 +0100
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Jake wrote:

> Jon Harrop wrote:

>> Jake wrote:

>>> Time-series analysis may be divided into five basic classifications :

>>> extrapolative, decomposition, Box-Jenkins, spectral, and dynamic

>>> regression models.

>>>

>>> Is the above statement correct? If not, why not?

>>

>> Where would time-frequency methods fall?

>

> That would be spectral analysis (aka cycle analysis, IIRC).

And what about wavelets?

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- *Follow-Ups:*

- ◆ [*Re: Time Series Analysis*](#)

- ◇ *From:* Jake

- *References:*

- ◆ [*Re: Time Series Analysis*](#)

- ◇ *From:* Jon Harrop

- Prev by Date: [*Re: A question on Newton's Method*](#)

- Next by Date: [*Re: A question on Newton's Method*](#)

- Previous by thread: [*Re: Time Series Analysis*](#)

- Next by thread: [*Re: Time Series Analysis*](#)

- Index(es):

- ◆ [*Date*](#)

- ◆ [*Thread*](#)