

zeitreihenanalyse stochastischer prozess arma pdf

Ein stochastischer Prozess (auch Zufallsprozess) ist die mathematische Beschreibung von zeitlich geordneten, zufälligen Vorgängen. Die Theorie der stochastischen Prozesse stellt eine wesentliche Erweiterung der Wahrscheinlichkeitstheorie dar und bildet die Grundlage für die stochastische Analysis. Obwohl einfache stochastische Prozesse schon vor langer Zeit studiert wurden, wurde die heute ...

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