

characterizing interdependencies of multiple pdf

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Although most analyses are conducted from the perspective of the time domain, a frequency domain method introduced in this book sheds new light on another aspect that disentangles the interdependencies between multiple time series in terms of long-term or short-term effects, quantitatively characterizing them.

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English | 2017 | ISBN: 9811064350 | 133 Pages | PDF | 6.4 MB This book introduces academic researchers and professionals to the basic concepts and methods for characterizing interdependencies of multiple time series in the frequency domain.

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Chapters 2 and 3 of the book introduce an improved version of the basic concepts for measuring the one-way effect, reciprocity, and association of multiple time series, which were originally proposed by Hosoya.

Characterizing Interdependencies of Multiple Time Series

The aim of this paper is to provide qualitative models characterizing interdependencies related failures of two critical infrastructures: the electricity infrastructure and the associated information infrastructure.

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