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Wavelet methods have recently undergone a rapid period of development with important implications for a number of disciplines including statistics. This book has three main objectives: (i) providing an introduction to wavelets and their uses in statistics; (ii) acting as a quick and broad reference

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TY - BOOK. T1 - Wavelet Methods in Statistics with R. AU - Nason, GP. PY - 2008. Y1 - 2008. M3 - Authored book. SN - 0387759603. BT - Wavelet Methods in Statistics with R

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Wavelet Methods in Statistics with R G. P. Nason (eds.) Wavelet methods have recently undergone a rapid period of development with important implications for a number of disciplines including statistics.

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book, in some small way, enables the creation of many new wavelet methods. Wavelet methods will be developed and important for another 200 years! This book is about the role of wavelet methods in statistics. My aim is to cover the main areas in statistics where wavelets have found a use or have potential. Another aim is the promotion of the use of wavelet methods as well as their description. Hence, the book is centred around the freeware R

Wavelet Methods in Statistics with R

Supplementary material for "Wavelet methods in Statistics with R" Information on the book itself can be found on my Publications page. All of the code and extra data sets that were used for producing the "Wavelet methods" book can be obtained by downloading the following file:

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The definition of wavelet packets in eq. (1) and (2) shows how coefficients/basis functions are obtained by the repeated application of filters to the original data (see Nason (2008) for a visual...

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The wavelets are scaled and translated copies (known as "daughter wavelets") of a finite-length or fast-decaying oscillating waveform (known as the "mother wavelet"). Wavelet transforms have advantages over traditional Fourier transforms for representing functions that have discontinuities and sharp peaks, and for accurately deconstructing and reconstructing finite, non- periodic and/or non- stationary signals.

Wavelet - Wikipedia

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Springer Science & Business Media, Aug 11, 2008 - Business & Economics - 257 pages. 1 Review. Wavelet methods have recently undergone a rapid period of development with important implications for a...

This book contains information on how to tackle many important problems using a multiscale statistical approach. It focuses on how to use multiscale methods and discusses methodological and applied considerations.

This book contains information on how to tackle many important problems using a multiscale statistical approach. It focuses on how to use multiscale methods and discusses methodological and applied considerations.

This introduction to wavelet analysis 'from the ground level and up', and to wavelet-based statistical analysis of time series focuses on practical discrete time techniques, with detailed descriptions of the theory and algorithms needed to understand and implement the discrete wavelet transforms. Numerous examples illustrate the techniques on actual time series. The many embedded exercises - with complete solutions provided in the Appendix - allow readers to use the book for self-guided study. Additional exercises can be used in a classroom setting. A Web site offers access to the time series and wavelets used in the book, as well as information on accessing software in S-Plus and other languages. Students and researchers wishing to use wavelet methods to analyze time series will find this book essential.

Despite its short history, wavelet theory has found applications in a remarkable diversity of disciplines: mathematics, physics, numerical analysis, signal processing, probability theory and statistics. The abundance of intriguing and useful features enjoyed by wavelet and wavelet packed transforms has led to their application to a wide range of statistical and signal processing problems. On November 16-18, 1994, a conference on Wavelets and Statistics was held at Villard de Lans, France, organized by the Institute IMAG-LMC, Grenoble, France. The meeting was the 15th in the series of the Rencontres Franco-Belges des 8taticiens and was attended by 74 mathematicians from 12 different countries. Following tradition, both theoretical statistical results and practical contributions of this active field of statistical research were presented. The editors and the local organizers hope that this volume reflects the broad spectrum of the conference, as it includes 21 articles contributed by specialists in various areas in this field. The material compiled is fairly wide in scope and ranges from the development of new tools for non parametric curve estimation to applied problems, such as detection of transients in signal processing and image segmentation. The articles are arranged in alphabetical order by author rather than subject matter. However, to help the reader, a subjective classification of the articles is provided at the end of the book. Several articles of this volume are directly or indirectly concerned with several as pects of wavelet-based function estimation and signal denoising.

I once heard the book by Meyer (1993) described as a "vulgarization" of wavelets. While this is true in one sense of the word, that of making a sub ject popular (Meyer's book is one of the early works written with the non specialist in mind), the implication seems to be that such an attempt some how cheapens or coarsens the subject. I have to disagree that popularity goes hand-in-hand with debasement. is certainly a beautiful theory underlying wavelet analysis, there is While there plenty of beauty left over for the applications of wavelet methods. This book is also written for the non-specialist, and therefore its main thrust is toward wavelet applications. Enough theory is given to help the reader gain a basic understanding of how wavelets work in practice, but much of the theory can be presented using only a basic level of mathematics. Only one theorem is for mally stated in this book, with only one proof. And these are only included to introduce some key concepts in a natural way.

A comprehensive, step-by-step introduction to wavelets in statistics. What are wavelets? What makes them increasingly indispensable in statistical nonparametrics? Why are they suitable for "time-scale" applications? How are they used to solve such problems as denoising, regression, or density estimation? Where can one find up-to-date information on these newly "discovered" mathematical objects? These are some of the questions Brani Vidakovic answers in Statistical Modeling by Wavelets. Providing a much-needed introduction to the latest tools afforded statisticians by wavelet theory, Vidakovic compiles, organizes, and explains in depth research data previously available only in disparate journal articles. He carefully balances both statistical and mathematical techniques, supplementing the material with a wealth of examples, more than 100 illustrations, and extensive references-with data sets and S-Plus wavelet overviews made available for downloading over the Internet. Both introductory and data-oriented modeling topics are featured, including: * Continuous and discrete wavelet transformations. * Statistical optimality properties of wavelet shrinkage. * Theoretical aspects of wavelet density estimation. * Bayesian modeling in the wavelet domain. * Properties of wavelet-based random functions and densities. * Several novel and important wavelet applications in statistics. * Wavelet methods in time series. Accessible to anyone with a background in advanced calculus and algebra, Statistical Modeling by Wavelets promises to become the standard reference for statisticians and engineers seeking a comprehensive introduction to an emerging field.

Wavelet-based procedures are key in many areas of statistics, applied mathematics, engineering, and science. This book presents wavelets in functional data analysis, offering a glimpse of problems in which they can be applied, including tumor analysis, functional magnetic resonance and meteorological data. Starting with the Haar wavelet, the authors explore myriad families of wavelets and how they can be used. High-dimensional data visualization (using Andrews' plots), wavelet shrinkage (a simple, yet powerful, procedure for nonparametric models) and a selection of estimation and testing techniques (including a discussion on Stein's Paradox) make this a highly valuable resource for graduate students and experienced researchers alike.

ABSTRACT: Advances in measurement technology have led to an interest in methods for analyzing functional response data, also known as profiles. Profiles are response variables that, rather than taking on a single value, can be considered a function of one or more independent variables. In quality engineering, profiles present challenges for both statistical process monitoring and experimentation because they tend to be high dimensional. High dimensional responses can result in low power tests statistics and may preclude the use of conventional multivariate statistics. Moreover, profile responses can differ at any combination of locations along the independent variable axes, compared to a simple increase or decrease for a single-valued response. This leads to potentially ambiguous interpretation of results and may induce a disparity in the ability to detect differences that occur at only a few points (a local difference) compared to a systematic difference that impacts the entire length of the profile (a global difference). Wavelet-based methods show a strong potential for addressing these challenges. This dissertation presents an overview of wavelets, emphasizing the potential advantages of wavelets for statistical process monitoring applications. Next, the performances of wavelet-based, parametric, and residual control chart methods to quickly detect a range of local and global within-profile change types are compared and contrasted. Finally, four methods are proposed for testing hypotheses about profile differences between treatments. The performance of these methods are compared and an extension to one-way ANOVA is introduced. We conclude that for both profile monitoring and hypothesis testing applications, wavelet-based methods can out-perform other approaches. In addition, wavelet-based statistical methods tend to be more robust than competing approaches when the local or global nature of process changes or profile differences are not known a priori.