Метод «Гусеница-SSA»

Anton Korobeynikov
asl@math.spbu.ru

7 апреля 2010 г.

1. (a) $f(x) = x\sin\left(7 + \frac{2\pi x}{12}\right) + e^{-0.7x} + x^3$, $N = 1:100$,
   (b) $g(x) = f(x) + \sigma\varepsilon, \quad \varepsilon \sim N(0,1)$.
2. (a) $f(x) = 83e^{-0.25x} + \sin\left(\frac{2\pi x}{13}\right)\cos\left(\frac{2\pi x}{13}\right) + x^2 - 3x$, $N = 1:100$,
   (b) $g(x) = f(x) + \sigma\varepsilon, \quad \varepsilon \sim N(0,1)$.
3. (a) $f(x) = 13\sin\left(-0.2x\right) + 8\sin\left(\frac{2\pi x}{21}\right) + 27x$, $N = 1:160$,
   (b) $g(x) = f(x) + \sigma\varepsilon, \quad \varepsilon \sim N(0,1)$.
4. *data(co2)*
5. *data(AirPassengers)*
6. *data(Nile)*
7. *data(UKgas)*
8. (a) $f(x) = x^4 e^{-0.27x}\cos\left(\frac{2\pi x}{8}\right) + \log_{10}\left(1 + x\right)$, $N = 1:100$,
   (b) $g(x) = f(x) + \sigma\varepsilon, \quad \varepsilon \sim N(0,1)$.
9. *data(BJsales)*
10. *data(EuStockMarket[,1])*
11. *data(EuStockMarket[,2])*
12. *data(EuStockMarket[,3])*
13. *data(EuStockMarket[,4])*
14. *data(LakeHuron)*
15. *data(JohnsonJohnson)*
16. *data(USAccDeaths)*
17. *data(WWWusage)*
18. *data(lynx)*
19. *data(nottem)*