

Метод «Гусеница-SSA»

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