



Long Range Dependence (Foundations and Trends(r) in Stochastic Systems)

By Gennady Samorodnitsky

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Long Range Dependence is a wide ranging survey of the ideas, models and techniques associated with the notion of long memory. It will serve as an invaluable reference source for researchers studying long range dependence, for those building long memory models, and for people who are trying to detect the possible presence of long memory in data.

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