



Statistical Analysis of Stochastic Processes in Time (Cambridge Series in Statistical and Probabilistic Mathematics)

J. K. Lindsey

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This introduction to ways of modelling a wide variety of phenomena that occur over time is accessible to anyone with a basic knowledge of statistical ideas. J.K. Lindsey concentrates on tractable models involving simple processes for which explicit probability models, hence likelihood functions, can be specified. (These models are the most useful in statistical applications modelling empirical data.) Examples are drawn from physical, biological and social sciences, to show how the book's underlying ideas can be applied, and data sets and R code are supplied for them. Author resource page: <http://popgen.unimaas.nl/~jlindsey/books.html>

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