
Subject: Re: time series analysis - request for ideas?

Posted by [Kenneth P. Bowman](#) on Fri, 24 Sep 2010 14:58:10 GMT

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In article

<d6ff2568-ef07-4ccb-bbcf-13ea297e1177@n7g2000vbo.googlegroups.com>,
a <oxfordenergyservices@googlegmail.com> wrote:

> I'll take a look. One of the issues I have with the datasets is that
> they do not really resemble noise, white or red. There are periods of
> quietness, then periods of plateaus etc. Quite hard to model.

You might need a hierarchical model. That is, a top-level random process that flips between different the modes of variability, and multiple low-level processes that simulate the statistics within each quasi-stationary period.

Ken Bowman
