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

Posted by [oxfordenergyservices](#) on Fri, 01 Oct 2010 15:33:24 GMT

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On 24 Sep, 15:58, "Kenneth P. Bowman" <k-bow...@null.edu> wrote:

> In article

> <d6ff2568-ef07-4ccb-bbcf-13ea297e1...@n7g2000vbo.googlegroups.com >,

>

> a <oxfordenergyservi...@googlemail.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 a 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.

>

i think that's right. what i've tried so far makes simulations that have the correct power spectrum but have effectively shuffled the time signals so it doesn't look like the original.

i think i have to simulate activity or not and then introduce the noise after.

thanks

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