

Index

- characteristic polynomial, 35, 125, 160, 198
- characteristic root, 35, 54, 69, 203, 235
- confidence intervals
 - bootstrap, 133, 136, 162, 183
- Data
 - 'AustralianWine', 183
 - 'Bookings', 180
- data, 24, 27
 - 'AustralianWine', 27, 42, 104, 163, 171, 172, 206, 216, 222, 224, 226
 - 'Brecon Beacons', 27, 261
 - 'CO2', 27, 58, 90, 128, 137, 147, 154
 - 'Cowtemp', 27, 160
 - 'Elec', 27, 119
 - 'Hotel', 27, 111
 - 'Krüppel', 27, 264
 - 'Mars', 27, 237, 248, 258, 260
 - 'Monet', 27, 266
 - 'MotorVehicle', 27, 106, 108
 - 'PayNSA', 27, 115
 - 'Production', 27, 100
 - 'Stocks', 27, 192
 - 'Tree rings', 27, 103
 - 'US unemployment', 27, 109
 - 'White dwarf', 27, 99
- decomposition
 - F-orthogonal, 10, 11, 87
 - consistent, 10, 11
 - minimal, 10, 11
 - Oblique SVD, 64, 71
 - SVD, 4, 11
- embedding operator, 8
 - 1D-SSA, 31, 151
 - 2D-SSA, 232
 - MSSA, 194
 - Shaped SSA, 243
- ESPRIT, 14
 - 1D, 45, 78, 124
 - 2D, 253
 - LS, 124
 - Shaped, 253
 - TLS, 124
- finite rank, 6, 34
 - 1D-SSA, 34
 - 2D-SSA, 234, 235
 - MSSA, 202
 - Shaped SSA, 245
- forecasting, 13, 129, 137, 157, 159, 164, 178, 182, 210, 216, 224
 - recurrent, 131, 212
 - column, 212
 - row, 212
 - vector, 132, 213
 - column, 213
 - row, 214
- gap filling, 139, 147, 167, 222, 224
 - iterative, 143, 222
 - subspace based, 141, 222

- linear recurrent relation (LRR), 6, 13, 35, 122
 - forecasting, 132
 - min-norm, 123
 - minimal, 35
- low-rank approximation, 13, 151, 154, 171
 - Cadzow, 151, 222, 253
- parameter estimation, 122, 171, 222, 258
 - frequency estimation, 123
- separability, 5, 12, 36, 55, 69, 81, 89, 190, 202
 - approximate, 12, 36
 - asymptotic, 12, 37
 - strong, 12, 36, 69, 82
 - weak, 12, 36, 69, 82
- signal root, 35, 123, 132, 160, 198
- SSA methods
 - ID-SSA, 2, 12, 21, 31, 122, 189, 195, 210
 - 2D-SSA, 12, 210, 232, 241, 248
 - Basic SSA, 4, 9, 11, 32, 64, 104, 133, 138, 143, 153, 160, 189, 204, 244
 - circular, 11, 12, 241, 242, 245, 247, 248, 256, 264
 - Complex SSA (CSSA), 11, 12, 190, 210, 217
 - DerivSSA, 11, 79, 80, 108, 109, 250
 - Filter-Adjusted SSA, 9, 11, 79, 197, 250, 253
 - Iterative O-SSA, 9, 11, 63, 66, 86, 104, 105, 112, 197, 253
 - Multivariate SSA (MSSA), 11, 12, 189, 210, 217, 222, 244
 - nD-SSA, 231, 253, 266
 - nested, 9, 11, 65, 80, 195, 234
 - Oblique SSA, 9, 63–65, 195, 234
 - Sequential SSA, 38, 106, 110, 204
 - Shaped SSA (ShSSA), 11, 12, 88, 140, 142, 222, 241, 253, 254, 260
 - SSA with centering, 9, 51, 52
 - SSA with double centering, 9, 51, 56, 112, 118
 - SSA with projection, 9, 11, 51, 112, 133, 143
 - Toeplitz SSA, 9, 11, 46, 143, 160
- SSA tasks
 - decomposition, 42, 90, 103, 114, 118, 226, 237, 248, 266
 - oscillation extraction, 103
 - seasonality extraction, 106
 - smoothing, 38, 261, 264
 - subspace tracking, 176
 - texture extraction, 237, 248
 - trend extraction, 42, 58, 90, 100, 103, 104, 106, 108, 111, 114, 223
- stage
 - Decomposition, 5, 34
 - Reconstruction, 5, 34
- step
 - Decomposition, 3, 33
 - Diagonal averaging, 33
 - Embedding, 2, 32
 - Grouping, 4, 33
 - Reconstruction, 4, 33
- SVD, 4
 - eigentriple, 4, 10
 - eigenvalue, 4
 - eigenvector, 4, 10
 - factor vector, 4, 10
 - singular value, 4, 10
 - singular vector, 4, 10
- trajectory matrix, 2, 11
 - ID-SSA, 11, 32
 - 2D-SSA, 11, 233
 - MSSA, 11, 194
 - Shaped SSA, 11, 243
- trajectory space, 6, 54
 - ID-SSA, 36, 55
 - 2D-SSA, 234
 - MSSA, 197
 - Shaped SSA, 245
- window
 - length, 3, 5, 31, 38, 194
 - shape, 231, 242
 - size, 233