

Special Issue

Discrete-Valued Time Series

Message from the Guest Editor

Discrete-valued time series may be of various types. Undoubtedly most popular are count time series, the range of which is quantitative and consists of non-negative integers. But also truly integer-valued time series (also allowing for negative integers) are increasingly considered. By contrast, categorical time series (having a qualitative range) are still somewhat disregarded until now. Finally, we sometimes end up with discrete-valued time series although the raw time series have a continuous range, for example, if clipping is applied to a real-valued time series, or if ordinal patterns are considered.

The Special Issue on "Discrete-valued Time Series" brings together papers on:

- * stochastic models for discrete-valued time series of any type,
- * methods for analyzing discrete-valued or discretized time series,
- * univariate or multivariate discrete-valued or discretized time series, and
- * applications to forecasting, change-point detection, or statistical process control.

Papers covering real applications and historical aspects of discrete-valued time series analysis are particularly welcome, also aspects of teaching or software might be touched upon.

Guest Editor

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Message from the Editor-in-Chief

The concept of entropy is traditionally a quantity in physics that has to do with temperature. However, it is now clear that entropy is deeply related to information theory and the process of inference. As such, entropic techniques have found broad application in the sciences.

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Editor-in-Chief

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