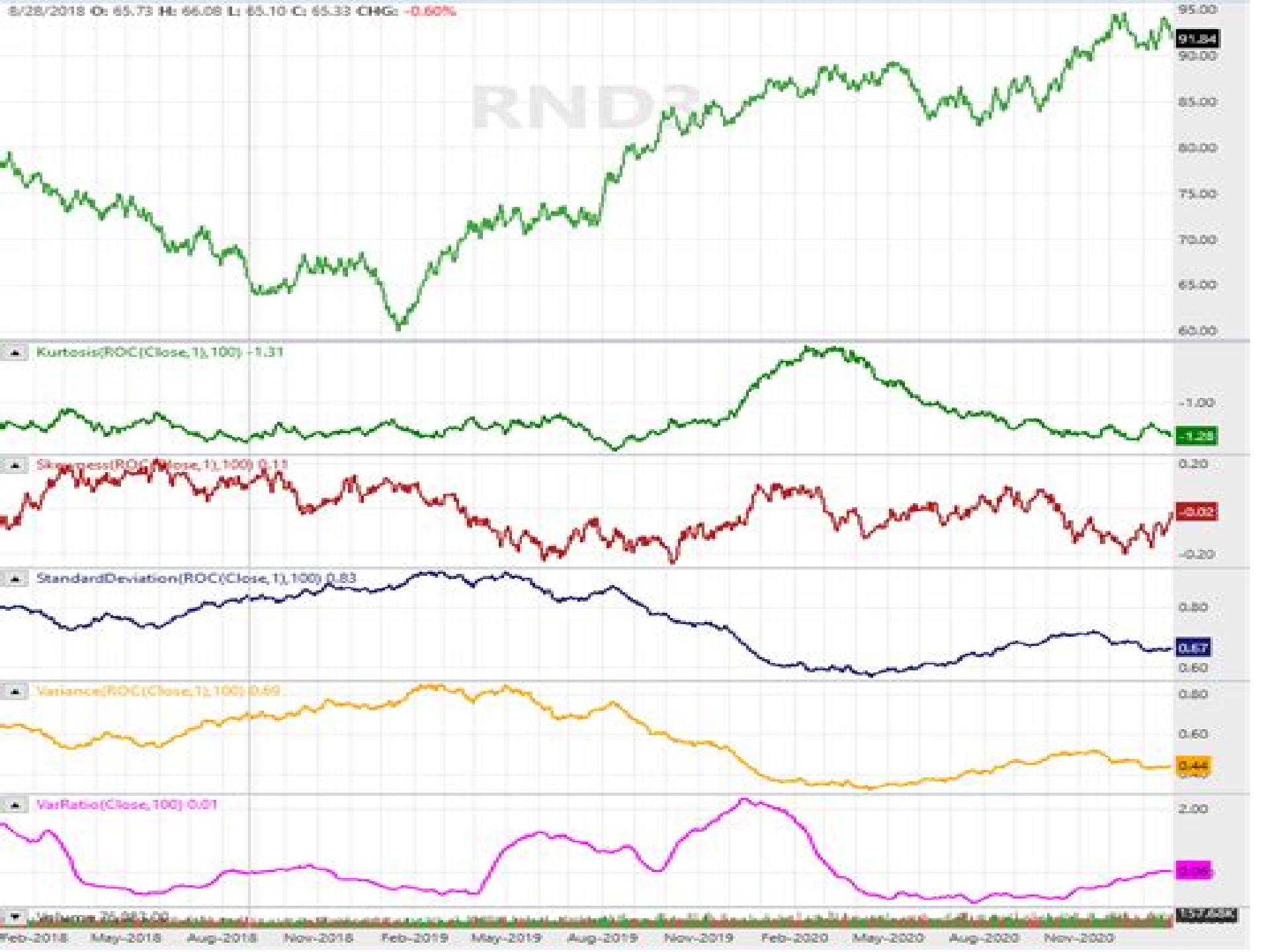
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-0.20
StandardDeviation(ROC(Close,1),100) 0.83
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Variance(ROC(Close,1),100) 0.69
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VarRatio(Close,100) 0.01
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Randomization Tests, Fourth Edition Eugene Edgington,1995-07-25 The material in this work is organized in such as way as to illustrate how randomization tests are related to topics in parametric and traditional nonparametric statistics The work extends the scope of applications by freeing tests from parametric assumptions without reducing data to ranks This edition provides many new features including more accessible terminology to clarify understanding a current analysis of single unit experiments as well as single subject experiments a discussion on how single subject experiments relate to repeated measures experiments and the use of randomized tests in single patient research and more **Random Data** Julius S. Bendat,Allan G. Piersol,2011-09-20 RANDOM DATA A TIMELY UPDATE OF THE CLASSIC BOOK ON THE THEORY AND APPLICATION OF RANDOM DATA ANALYSIS First published in 1971 Random Data served as an authoritative book on the analysis of experimental physical data for engineering and scientific applications This Fourth Edition features coverage of new developments in random data management and analysis procedures that are applicable to a broad range of applied fields from the aerospace and automotive industries to oceanographic and biomedical research This new edition continues to maintain a balance of classic theory and novel techniques The authors expand on the treatment of random data analysis theory including derivations of key relationships in probability and random process theory The book remains unique in its practical treatment of nonstationary data analysis and nonlinear system analysis presenting the latest techniques on modern data acquisition storage conversion and qualification of random data prior to its digital analysis The Fourth Edition also includes A new chapter on frequency domain techniques to model and identify nonlinear systems from measured input output random data New material on the analysis of multiple input single output linear models The latest recommended methods for data acquisition and processing of random data Important mathematical formulas to design experiments and evaluate results of random data analysis and measurement procedures Answers to the problem in each chapter Comprehensive and self contained Random Data Fourth Edition is an indispensible book for courses on random data analysis theory and applications at the upper under graduate and graduate level It is also an insightful reference for engineers and scientists who use statistical methods to investigate and solve problems with dynamic data **Vehicle Noise and Vibration Refinement** Xu Wang,2010-03-12 High standards of noise vibration and harshness NVH performance are expected in vehicle design Refinement is therefore one of the main engineering design attributes to be addressed when developing new vehicle models and components Vehicle noise and vibration refinement provides a review of noise and vibration refinement principles methods advanced experimental and modelling techniques and palliative treatments necessary in the process of vehicle design development and integration in order to meet noise and vibration standards Case studies from the collective experience of specialists working for major automotive companies are included to form an important reference for engineers practising in the motor industry who seek to overcome the technological challenges faced in developing quieter more

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