



# High Performance Discovery In Time Series: Techniques and Case Studies (Monographs in Computer Science)

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**High Performance Discovery In Time Series: Techniques and Case Studies (Monographs in Computer Science)** New York University

This monograph is a technical survey of concepts and techniques for describing and analyzing large-scale time-series data streams. Some topics covered are algorithms for query by humming, gamma-ray burst detection, pairs trading, and density detection. Included are self-contained descriptions of wavelets, fast Fourier transforms, and sketches as they apply to time-series analysis. Detailed applications are built on a solid scientific basis.

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