

Title (en)
REAL-TIME ESTIMATION OF LONG RANGE DEPENDENT PARAMETERS

Title (de)
SCHÄTZUNG VON ENTFERNUNGSABHÄNGIGEN PARAMETERN IN ECHTZEIT

Title (fr)
ESTIMATION EN TEMPS REEL DE PARAMETRES GRANDE DISTANCE

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Abstract (en)
[origin: WO9940703A1] A method and apparatus of estimating long range dependent parameters, such as Hurst parameter H and size parameter cf, of a data stream in real-time. It includes inputting blocks of data of the data stream to a real-time discrete wavelet decomposition means (200) used to generate wavelet coefficients. A sum of squares of the coefficients at each scale is maintained together with the number of elements combined in the sum within processor means, such as a PC (304). When an estimation is required, averages of the squares of the coefficients are formed, followed by the calculation of a weighted linear regression using the averages leading to a determination of estimates of the parameters.

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