EcxAnx Library

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1 Introduction

This document describes the methodoly used by the EcxAnx library.

2 Mathematical Foundations

2.1 Statistics

In the discrete world, given a random variable X, we can define the following operators:

$$\mathbb{E}[X] = \sum_{x \in X} x \mathbb{P}[X = x] \tag{1}$$

2.2 Time Series

A time series is a collection of data sorted, usually by date.