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Nonlinear Time Series Modeling - Columbia University

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Nonlinear Time Series - Douc, Moulines, Stoffer

A time series is a series of data points indexed (or listed or graphed) in time order. Most commonly, a time series is a sequence taken at successive equally spaced points in time. Thus it is a sequence of discrete-time data. Time Series analysis can be useful to see how a given asset, security or economic variable changes over time.

Time series - Wikipedia

Nonlinear Analysis, Theory, Methods & Applications, Vol. 30, No. 7. pp. 4007-4016. 1997 Proc. 2nd World Congress of Nonlinear Analysts Pergamon 0 1997 Elsevier Science Ltd Rived in Great Britain. All rights reserved 0362-546X/97 \$17.00 + 0.00 PII: SO362-546X(97)00278-2 CONTROL CHARTS FOR TIME SERIES HOLGER KRAMER and WOLFGANG SCHMID Europe ...

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Nonlinear Time Series: Theory, Methods and Applications with R Examples. Randal Douc, Eric Moulines, David Stoffer. This text emphasizes nonlinear models for a course in time series analysis. After introducing stochastic processes, Markov chains, Poisson processes, and ARMA models, the authors cover functional autoregressive, ARCH, threshold AR, and discrete time series models as well as several complementary approaches.

Nonlinear Time Series: Theory, Methods and Applications ...

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