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By Philip Hans Franses

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This chapter examines non-linear time series models in relation to the Bayesian inference approach in econometric analysis. There are two types of models which are

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Overfitting and forecasting: linear versus non-

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CHAPTER 2 VARIOUS TIME SERIES MODELS 5 2.1 Autoregressive Integrated Moving Average (ARIMA) Models

Threshold models in non-linear time series

In the last two years or so, I was most fortunate in being given opportunities of lecturing on a new methodology to a variety of audiences in Britain, China, Finland

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Non-linear time series models for non-linear random vibrations 87 similar with a soft spring force ($3 < 0$), but the jumps in amplitude take place in

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Nonlinear time series models have become fashionable tools to describe and forecast a variety of economic time series. A closer look at reported empirical studies

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This chapter introduces some popular nonlinear time series models that have been found to be effective at modeling nonlinear Non-Linear Time Series: A Dynamical

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Time series forecasting with a non- linear model

Time series forecasting with a non-linear model and Although neural networks constitute one of the most popular models for dealing with non-linear time series,

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By Blake Lebaron; Non-Linear Time Series Models in Empirical Finance,: Philip Hans Franses and Dick van Dijk, Cambridge University Press,

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In contrast to the traditional time series analysis, which focuses on the modeling based on the first two moments, the nonlinear GARCH models specifically take the

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Estimation of multivariate non-linear time series

Estimation procedure based on optimal estimating function is derived. Applications to the case of missing observations and time-varying parameters are also give

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time series models will often make use of the empirical investigations can indicate the advantage of using predictions derived from non-linear models,

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