

<<非线性时间序列>>

图书基本信息

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内容概要

本书论述当代统计方法和非线性时间序列分析，着重阐述过去十年发展起来的非参数和半参数技术。主要内容包括相空间、频域及时域中的建模技术；为说明参数方法和非参数方法在时间序列数据分析中的一体性，本书给出某些参数化非线性模型的最新论述，如ARCH / GARCH模型和阈值模型；以及关于ARMA模型的一个简洁观点。

本书始终使用实际应用中得到的数据，阐明如何借助非参数方法揭示高维数据的局部结构。

本书还介绍了一些重要的技术工具。

本书适合研究生，时间序列分析方面的实际工作者，该领域不同程度的研究人员。

本书在统计界和诸如计量经济学、实证金融学、群体生物学及生态学之类的其他广泛领域都有其价值。

阅读本书需要概率论和统计的基本知识。

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