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Nonlinear Time Series - Douc, Moulines, Stoffer

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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 © 1997 Elsevier Science Ltd Printed in Great Britain. All rights reserved 0362-546X/97 \$17.00 + 0.00 PII: S0362-546X(97)00278-2 CONTROL CHARTS FOR TIME SERIES HOLGER KRAMER and WOLFGANG SCHMID Europe ...

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Time Series: Theory and Methods is a systematic account of linear time series models and their application to the modeling and prediction of data collected sequentially in time. The aim is to provide specific techniques for handling data and at the same time to provide a thorough understanding of the mathematical basis for the techniques.

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