



Non-Linear Time Series: A Dynamical System Approach (Oxford Statistical Science Series, 6)

Howell Tong

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The analysis of time series data has for many years been a central component of statistical research and practice. Although the theory of linear time series is now well established, that of non-linear time series is still a rapidly developing subject. This book, now available in paperback, is an introduction to some of these developments and the present state of research.

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