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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

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Nonlinear Analysis, Theory,  
Methods & Applications, Vol.  
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Nonlinear Time Series: Theory, Methods and Applications with R Examples. Randal Douc, Eric

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Moulines, David W. 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.

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