



Nonlinear Time Series: Nonparametric and Parametric Methods (Springer Series in Statistics)

Jianqing Fan, Qiwei Yao

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This is the first book that integrates useful parametric and nonparametric techniques with time series modeling and prediction, the two important goals of time series analysis. Such a book will benefit researchers and practitioners in various fields such as econometricians, meteorologists, biologists, among others who wish to learn useful time series methods within a short period of time. The book also intends to serve as a reference or text book for graduate students in statistics and econometrics.

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