Nonlinear Time Series: Theory, Methods and Applications with R Examples (Chapman & Hall/CRC Texts in Statistical Science)

Randal Douc, Eric Moulines, David Stoffer

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Designed for researchers and students, **Nonlinear Times Series: Theory, Methods and Applications with R Examples** familiarizes readers with the principles behind nonlinear time series models—without overwhelming them with difficult mathematical developments. By focusing on basic principles and theory, the authors give readers the background required to craft their own stochastic models, numerical methods, and software. They will also be able to assess the advantages and disadvantages of different approaches, and thus be able to choose the right methods for their purposes.

The first part can be seen as a crash course on "classical" time series, with a special emphasis on linear state space models and detailed coverage of random coefficient autoregressions, both ARCH and GARCH models. The second part introduces Markov chains, discussing stability, the existence of a stationary distribution, ergodicity, limit theorems, and statistical inference. The book concludes with a self-contained account on nonlinear state space and sequential Monte Carlo methods. An elementary introduction to nonlinear state space modeling and sequential Monte Carlo, this section touches on current topics, from the theory of statistical inference to advanced computational methods.

The book can be used as a support to an advanced course on these methods, or an introduction to this field before studying more specialized texts. Several chapters highlight recent developments such as explicit rate of convergence of Markov chains and sequential Monte Carlo techniques. And while the chapters are organized in a logical progression, the three parts can be studied independently.

Statistics is not a spectator sport, so the book contains more than 200 exercises to challenge readers. These problems strengthen intellectual muscles strained by the introduction of new theory and go on to extend the theory in significant ways. The book helps readers hone their skills in nonlinear time series analysis and their applications.

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Exactly why? Because this Nonlinear Time Series: Theory, Methods and Applications with R Examples (Chapman & Hall/CRC Texts in Statistical Science) is an unordinary book that the inside of the reserve waiting for you to snap the item but latter it will zap you with the secret the item inside. Reading this book close to it was fantastic author who all write the book in such incredible way makes the content on the inside easier to understand, entertaining technique but still convey the meaning fully. So , it is good for you because of not hesitating having this any more or you going to regret it. This phenomenal book will give you a lot of advantages than the other book possess such as help improving your proficiency and your critical thinking technique. So , still want to delay having that book? If I were you I will go to the reserve store hurriedly.

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