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Nonlinear Time Series Analysis Since 1990: Some Personal Reflections

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摘要 I reflect upon the development of nonlinear time series analysis since 1990 by focusing on five major areas of development. These areas include the interface between nonlinear time series analysis and chaos, the nonparametric/semiparametric approach, nonlinear state space modelling, financial time series and nonlinear modelling of panels of time series.

关键词 [Chaos](#) [common structure](#) [curse of dimensionality](#)

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