



Mathematical Physics

The Identification of Thresholds and Time Delay in Self-Exciting Threshold a Model by Wavelet

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In this paper we studied about the wavelet identification of the thresholds and time delay for more general case without the constraint that the time delay is smaller than the order of the model. Here we composed an empirical wavelet from the SETAR (Self-Exciting Threshold Autoregressive) model and identified the thresholds and time delay in the model using it.

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