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best known for his book Non-linear time series models in empirical Philip Hans Franses. time series models in empirical finance (Franses

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Time series forecasting with a non-linear model and Although neural networks constitute one of the most popular models for dealing with non-linear time series,

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## **Threshold models in non- linear time series**

In the last two years or so, I was most fortunate in being given opportunities of lecturing on a new methodology to a variety of audiences in Britain, China, Finland

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References. Non-linear time series models in empirical finance, Philip Hans Franses and Dick van Dijk, Cambridge: Cambridge University Press (2000).

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In contrast to the traditional time series analysis, which focuses on the modeling based on the first two moments, the nonlinear GARCH models specifically take the

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