

# Non-Linear Time Series Models In Empirical Finance

## By Philip Hans Franses

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Philip Hans B. F. Franses (born 1963) is a Dutch economist and Professor of Applied Econometrics and Marketing Research at the Erasmus University Rotterdam, and dean

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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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time series models will often make use of the empirical investigations can indicate the advantage of using predictions derived from non-linear models,

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## **Philip hans franses (author of econometric**

Philip Hans Franses is the author of A Concise Introduction to Econometrics (3.43 avg rating, 7 ratings, 1 review, published 1998), Quantitative Models i

## **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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