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By Philip Hans Franses

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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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This chapter examines non-linear time series models in relation to the Bayesian inference approach in econometric analysis. There are two types of models which are

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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

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This chapter introduces some popular nonlinear time series models that have been found to be effective at modeling nonlinear Non-Linear Time Series: A Dynamical

Overfitting and forecasting: linear versus non-

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CHAPTER 2 VARIOUS TIME SERIES MODELS 5 2.1 Autoregressive Integrated Moving Average (ARIMA) Models

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