



**A Nonlinear Time Series Workshop - A Toolkit for
Detecting and Identifying Nonlinear Serial
(DYNAMIC MODELING AND
ECONOMETRICS IN ECONOMICS AND)
(Dynamic ... and Econometrics in Economics and
Finance)**

Douglas M. Patterson, Richard A. Ashley

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The complex dynamic behavior exhibited by many nonlinear systems - chaos, episodic volatility bursts, stochastic regimes switching - has attracted a good deal of attention in recent years. A Nonlinear Time Series Workshop provides the reader with both the statistical background and the software tools necessary for detecting nonlinear behavior in time series data. The most useful existing detection techniques are described, including

Engle's LaGrange Multiplier test for conditional hetero-skedasticity and tests based on the correlation dimension and on the estimated bispectrum. These techniques are illustrated using actual data from fields such as economics, finance, engineering, and geophysics.

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