



Nonlinear Time Series: Nonparametric and Parametric Methods (Springer Series in Statistics)

By Jianqing Fan, Qiwei Yao

Download now

Read Online ➔

Nonlinear Time Series: Nonparametric and Parametric Methods (Springer Series in Statistics) By Jianqing Fan, Qiwei Yao

This is the first book that integrates useful parametric and nonparametric techniques with time series modeling and prediction, the two important goals of time series analysis. Such a book will benefit researchers and practitioners in various fields such as econometricians, meteorologists, biologists, among others who wish to learn useful time series methods within a short period of time. The book also intends to serve as a reference or text book for graduate students in statistics and econometrics.

 [Download Nonlinear Time Series: Nonparametric and Parametri ...pdf](#)

 [Read Online Nonlinear Time Series: Nonparametric and Paramet ...pdf](#)

Nonlinear Time Series: Nonparametric and Parametric Methods (Springer Series in Statistics)

By Jianqing Fan, Qiwei Yao

Nonlinear Time Series: Nonparametric and Parametric Methods (Springer Series in Statistics) By Jianqing Fan, Qiwei Yao

This is the first book that integrates useful parametric and nonparametric techniques with time series modeling and prediction, the two important goals of time series analysis. Such a book will benefit researchers and practitioners in various fields such as econometricians, meteorologists, biologists, among others who wish to learn useful time series methods within a short period of time. The book also intends to serve as a reference or text book for graduate students in statistics and econometrics.

Nonlinear Time Series: Nonparametric and Parametric Methods (Springer Series in Statistics) By Jianqing Fan, Qiwei Yao **Bibliography**

- Sales Rank: #3544629 in Books
- Published on: 2013-10-04
- Released on: 2013-10-04
- Original language: English
- Number of items: 1
- Dimensions: 9.25" h x 1.30" w x 6.10" l, 1.75 pounds
- Binding: Paperback
- 553 pages

 [Download Nonlinear Time Series: Nonparametric and Parametri ...pdf](#)

 [Read Online Nonlinear Time Series: Nonparametric and Paramet ...pdf](#)

Editorial Review

Review

From the reviews:

"...the authors should be congratulated for writing a coherent monograph on modern time series analysis with a focus on nonparametric approaches. I believe that this book will become a standard reference in this area and remain so for a long time. Graduate students in statistics, economics, and financial engineering should be happy to have a much-needed textbook on modern time series methods, which covers not only ARIMA models, but also the newer and more flexible nonlinear and nonparametric techniques."

Technometrics, February 2004

"This is a book that one can read as a beginner or as an expert. Although there are plenty of theorems, there are also plenty of numerical examples, with both real and simulated data, and lots of pictures and graphics (SPLUS-style). The topics are very fully explained and discussed, and there are many pointers to the literature for further study (with about six hundred references listed)."

ISI Short Book Reviews, Vol. 24/1, Apr. 2004

"Fan and Yao's book has a lot to offer. First, it is readable, even by those with limited knowledge of time-series analysis, as the authors spend time on all the basic concepts. Second, it is self-contained so you do not need other books to understand it. Third, it contains many examples and illustrations to explain the intuition behind the concepts. Fourth, it is up to date and has the latest cutting-edge methods to handle nonlinear time series." *Quantitative Finance, 2004*

"...The book has much that is interesting and useful...it could serve as a the focus of a graduate reading course or as a source of supplemental teaching materials for an advanced time series class." *JASA, March 2005*

"This book brings together some of the most recent tools of nonparametric methods as they apply to time series analysis. Wherever possible, there are data examples, simulations and visuals to elucidate the matter. Overall the treatment is very comprehensive. Clear indications are given of the latest developments. ... It is an extremely useful book for teachers of time series courses and will also be extremely handy for researchers in time series and nonparametrics ... this book is destined to be a classic." (Arup Bose, *Sankhya: The Indian Journal of Statistics*, Vol. 66 (2), 2004)

"This monograph is the first book that integrates useful parametric and nonparametric techniques with time series modeling and forecasting, the two main goals of time series analysis. ... The monograph will be useful for graduate students, application-oriented time series analysts, and new and experienced researchers. It will have value both within the statistical community and across a broad spectrum of other fields such as econometrics, empirical finance, biometrics, and ecology." (Yurij S. Kharin, *Mathematical Reviews*, 2004a)

"This is both a monograph and a textbook on time series analysis. ... Given the fact that this research area has grown so fast, the authors have done an excellent job in summarizing some of the recent research work. ... Overall, I think that the authors should be congratulated for writing a coherent monograph ... I believe

that this book will become a standard reference in this area and remain so for a long time." (Z.-Q. John Lu, *Technometrics*, Vol. 46 (1), 2004)

"The book is aimed at a broad readership, the prerequisites being just a grounding in probability This is a book that one can read as a beginner or as an expert. Although there are plenty of theorems, there are also plenty of numerical examples, with both real simulated data, and lots of pictures and graphics (SPLUS-style). The topics are fully explained and discussed, and there are many pointers to the literature for further study (with about six hundred references listed)." (M. J. Crowder, *Short Book Reviews*, Vol. 24 (1), 2004)

"This is a book on (modern) time series analysis, covering standard linear models, and nonlinear models, with emphasis on the latter. ... the authors present a useful collection of nonlinear time series models, many of which are treated in the contemporary literature. The interested reader will find a wealth of procedures and suggestions for implementation." (R. Mentz, *Zentralblatt MATH*, Vol. 1014, 2003)

"This book is perhaps best described as propagating the integration of nonparametric and parametric approaches to analyzing time series data. ... Evidently, the coverage is impressive, as is further underlined by a 50 page bibliography comprising some 700 items. The authors succeeded in maintaining a good balance between methodology and numerical illustrations. Given the technicalities of the field, the book is also much more readable All in all, this book is ... suitable as a reference" (Christian Kleiber, *Statistical Papers*, Vol. 46 (3), 2005)

Users Review

From reader reviews:

Jackie Sneller:

In other case, little individuals like to read book *Nonlinear Time Series: Nonparametric and Parametric Methods* (Springer Series in Statistics). You can choose the best book if you love reading a book. Provided that we know about how is important any book *Nonlinear Time Series: Nonparametric and Parametric Methods* (Springer Series in Statistics). You can add information and of course you can around the world with a book. Absolutely right, due to the fact from book you can know everything! From your country until finally foreign or abroad you can be known. About simple thing until wonderful thing you are able to know that. In this era, you can open a book or even searching by internet unit. It is called e-book. You can use it when you feel weary to go to the library. Let's learn.

Isabel McNeal:

The book *Nonlinear Time Series: Nonparametric and Parametric Methods* (Springer Series in Statistics) can give more knowledge and information about everything you want. Why then must we leave the best thing like a book *Nonlinear Time Series: Nonparametric and Parametric Methods* (Springer Series in Statistics)? A few of you have a different opinion about guide. But one aim this book can give many info for us. It is absolutely correct. Right now, try to closer with your book. Knowledge or data that you take for that, it is possible to give for each other; you may share all of these. Book *Nonlinear Time Series: Nonparametric and Parametric Methods* (Springer Series in Statistics) has simple shape however you know: it has great and massive function for you. You can appearance the enormous world by open and read a book. So it is very wonderful.

Ann Wheeler:

The book untitled Nonlinear Time Series: Nonparametric and Parametric Methods (Springer Series in Statistics) contain a lot of information on the idea. The writer explains her idea with easy means. The language is very straightforward all the people, so do not worry, you can easy to read the item. The book was written by famous author. The author will take you in the new age of literary works. You can read this book because you can read more your smart phone, or program, so you can read the book within anywhere and anytime. If you want to buy the e-book, you can open their official web-site in addition to order it. Have a nice study.

Karen Perl:

A lot of book has printed but it is unique. You can get it by net on social media. You can choose the top book for you, science, amusing, novel, or whatever by means of searching from it. It is identified as of book Nonlinear Time Series: Nonparametric and Parametric Methods (Springer Series in Statistics). You can contribute your knowledge by it. Without leaving behind the printed book, it could possibly add your knowledge and make you happier to read. It is most essential that, you must aware about publication. It can bring you from one destination for a other place.

Download and Read Online Nonlinear Time Series: Nonparametric and Parametric Methods (Springer Series in Statistics) By Jianqing Fan, Qiwei Yao #OU98TG6MQHC

Read Nonlinear Time Series: Nonparametric and Parametric Methods (Springer Series in Statistics) By Jianqing Fan, Qiwei Yao for online ebook

Nonlinear Time Series: Nonparametric and Parametric Methods (Springer Series in Statistics) By Jianqing Fan, Qiwei Yao Free PDF d0wnl0ad, audio books, books to read, good books to read, cheap books, good books, online books, books online, book reviews epub, read books online, books to read online, online library, greatbooks to read, PDF best books to read, top books to read Nonlinear Time Series: Nonparametric and Parametric Methods (Springer Series in Statistics) By Jianqing Fan, Qiwei Yao books to read online.

Online Nonlinear Time Series: Nonparametric and Parametric Methods (Springer Series in Statistics) By Jianqing Fan, Qiwei Yao ebook PDF download

Nonlinear Time Series: Nonparametric and Parametric Methods (Springer Series in Statistics) By Jianqing Fan, Qiwei Yao Doc

Nonlinear Time Series: Nonparametric and Parametric Methods (Springer Series in Statistics) By Jianqing Fan, Qiwei Yao Mobipocket

Nonlinear Time Series: Nonparametric and Parametric Methods (Springer Series in Statistics) By Jianqing Fan, Qiwei Yao EPub

OU98TG6MQHC: Nonlinear Time Series: Nonparametric and Parametric Methods (Springer Series in Statistics) By Jianqing Fan, Qiwei Yao