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# Non Linear Time Series Models In Empirical Finance By Philip Hans Franses

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June 4th, 2020 - in this section i discuss the three types of models that have most mostly be used in nonlinear modelling particularly for aggregate output measures and unemployment i will use a mon notation across all models  $y_t$  will be a univariate covariance stationary time series  $y_t, y_1, y_2, \dots, y_t$  will be the history of the time series up to time  $t$ '

**'chapter 2 linear time series**

June 5th, 2020 - the objective of this chapter is to introduce the linear time series model linear time series models are designed to model the covariance structure in the time series there are two popular sub groups of linear time models a the autoregressive and a the moving average models which can be bined to make the autoregressive moving average'

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June 2nd, 2020 - the models typically consists of products of random variables which make possible the sudden irratic bursts seen in the data over the past 30 years there has been a lot research into nonlinear time series models probably one of the ?rst nonlinear models proposed for time series analysis is the bilinear model'

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