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| Descrizione fisica      | xxvii, 381 p., [3] leaves of plates : ill. (some col.), col. maps, col. ports   |
| Altri autori (Persone)  | ChanKung-sik  |
| Disciplina              | 511/.8  |
| Soggetti                | Time-series analysis<br>Nonlinear theories<br>Electronic books.   |
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| Livello bibliografico   | Monografia  |
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| Nota di bibliografia    | Includes bibliographical references.  |
| Nota di contenuto       | Birth of the threshold time series model / H. Tong -- Threshold autoregression, limit cycles and cyclical data (with discussion) / H. Tong and K. S. Lim -- Review of the paper by Howell Tong and K. S. Lim : "Threshold Autoregression, Limit Cycles and Cyclical Data (with Discussion)" / H. Z. An -- Reflections on threshold autoregression / P. J. Brockwell -- Threshold autoregression : its seed corn, meeting the market test, and two of its spillover effects / T. B. Fomby -- The SETAR model of Tong and Lim and advances in computation / J. Geweke -- The threshold approach in volatility modelling / W. K. Li -- Dependence and nonlinearity / M. Rosenblatt -- The threshold approach : an appreciation / R. S. Tay -- On consistent nonparametric order determination and chaos / B. Cheng and H. Tong -- Recent developments on semiparametric regression model selection / J. Gao -- An introduction to a paper by Bing Cheng and Howell Tong : on consistent nonparametric order determination and chaos (with discussion) / D. Tjstheim -- On the use of the deterministic Lyapunov function for the ergodicity of stochastic difference equations / K.-S. Chan and H. Tong -- Thoughts on the connections between threshold |

time series models and dynamical systems / D. B. H. Cline -- A personal overview of non-linear time series analysis from a chaos perspective (with discussion) / H. Tong -- Crossing the bridge backwards : some comments on early interdisciplinary efforts / C. D. Cutler -- Reflections from re-reading Howell Tong's 1995 Paper : "a personal overview of non-linear time series analysis from a chaos perspective" / T. Lawrence -- Chaos perspective of nonlinear time series : a selective review / Q. Yao -- On the analysis of bivariate non-stationary processes / M. B. Priestley and H. Tong -- On likelihood ratio tests for threshold autoregression / K.-S. Chan and H. Tong -- Strong consistency of the least squares estimator for a non-ergodic threshold autoregressive model / D. T. Pham, K.-S. Chan and H. Tong -- Some remarks on Professor Tong's two papers / S. Ling -- An adaptive estimation of dimension reduction space (with discussion) / Y. Xia et al. -- An adaptive estimation method for semiparametric models and dimension reduction / C. Leng, Y. Xia and J. Xu -- Common dynamic structure of Canada lynx populations within three climatic regions / N. Chr. Stenseth et al. -- The importance of TAR-modelling for understanding the structure of ecological dynamics : the Hare-Lynx population cycles as an example / N. Chr. Stenseth -- On Howell Tong's contributions to reliability / M. Masoom Ali -- A Chinese poem, with translation / H. Tong.

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#### Sommario/riassunto

Featuring contributions from those in a variety of fields of statistics, ecology, economics and finance, this book contains extensions of Howell Tong's threshold approach to other fields of statistics abound.

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