



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

By Jianqing Fan, Qiwei Yao

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## **Editorial Review**

Review

From the reviews:

“The book will particularly appeal to those in the economic sciences and financial engineering who have a solid background in linear time series models and methods. ... I would recommend it to postgraduate students who are interested in learning about recent developments in non-linear and non-parametric time series modelling as well as in understanding the use of complex parametric non-linear and non-parametric time series models in practice.” (Jiti Gao, Australian Journal of Agricultural and Resource Economics, Vol. 49, 2005)

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