

NONLINEAR TIME SERIES ANALYSIS KANTZ HOLGER SCHREIBER THOMAS

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Nonlinear Time Series Analysis by Holger Kantz

The most direct link between chaos theory and the real world is the analysis of time series from real systems in terms of nonlinear dynamics. Experimental technique and data analysis have seen such dramatic progress that, by now, most fundamental properties of nonlinear dynamical systems have been observed in the laboratory. Great efforts are being made to exploit ideas from chaos theory
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Holger Kantz (Author of Nonlinear Time Series Analysis)

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Nonlinear time series analysis - Max Planck Society

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Prof. Dr. Holger Kantz - Max Planck Society

Monograph "Nonlinear time series analysis" Holger Kantz and Thomas Schreiber, Cambridge Nonlinear Science Series 7, Cambridge University Press, Cambridge 1997.

Revised and enlarged second edition. Erratum for the second edition Book review in UK Nonlinear News

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Nonlinear Time Series Analysis Holger Kantz, Thomas Schreiber Limited preview - 2003. Nonlinear Time Series Analysis Holger Kantz No preview available - 1999.

Nonlinear Time Series Analysis Holger Kantz, Thomas Schreiber No preview available - 2004. Common terms and phrases: algorithm amplitude Appendix B.2

approximation attractor dimension autocorrelation function average behaviour

CRAN - Package nonlinearTseries

Basic routines for surrogate data testing are also included. Part of this work was based on the book "Nonlinear time series analysis" by Holger Kantz and Thomas Schreiber (ISBN: 9780521529020).

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