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nonlinear time series: semiparametric and - Features; Studies estimation problems of various parameters and functions involved in semiparametric models; Discusses parametric and semiparametric specifications of

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time series - wikipedia, the free encyclopedia - Additionally, time series analysis techniques may be divided into parametric and non-parametric methods. Further references on nonlinear time series analysis:

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nonparametric regression - wikipedia, the free - Nonparametric regression is a form of regression analysis in which the data including time series. and local linear regression smoothers

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