



Chaos: A Statistical Perspective (Springer Series in Statistics)

Kung-Sik Chan, Howell Tong

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This book discusses dynamical systems that are typically driven by stochastic dynamic noise. It is written by two statisticians essentially for the statistically inclined readers. It covers many of the contributions made by the statisticians in the past twenty years or so towards our understanding of estimation, the Lyapunov-like index, the nonparametric regression, and many others, many of which are motivated by their dynamical system counterparts but have now acquired a distinct statistical flavor.

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