



Complex Network Analysis of Nonlinear Time Series

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Message from the Guest Editor

The most used models are machine learning methods (neural network, support vector regression, long short-term memory, Markov switching models, regression tree, gradient boosting, Bayesian sequential estimation, random forest, and more) and different threshold and regression models (dynamic panel threshold regression model, smooth transition model, Fourier ADF unit root test, etc.). The significance of these models is even greater because most authors use them for predictions of time series data (especially machine learning methods). The goal of this Special Issue is the interpretation and theoretical and practical implication of existing approaches of complex network analysis of nonlinear time series. The Special Issue will also consider manuscripts that analyze models of time series forecasting, with emphasis on recent developments. Manuscripts should be focused on theoretical-methodological analysis, practical application of complex network methods, and/or future insights of complex nonlinear models.





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Message from the Editor-in-Chief

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