

Predictability of Complex Dynamical Systems (Springer Series in Synergetics)



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This book addresses researchers and practitioners interested in modeling, prediction and forecasting of natural systems based on nonlinear dynamics. It is a practical guide to data analysis and to the development of algorithms especially for complex systems presenting topics like characterization of nonlinear correlations in data as dynamical systems, reconstruction of dynamical models from data, nonlinear noise reduction and the limits of predicatability. The authors consider practical problems from e.g. signal and time series analysis, biomedical data analysis, financial analysis, stochastic modeling, human evolution, and political modeling. They give new methods for nonlinear filtering of complex signals and new algorithms for signal classification, and the concept of the "Global Brain".

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