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Abstract

In recent decades, several classes of non-linear time series models have appeared in the literature; namely, bilinear time series models, threshold AR models, exponential AR models, random coefficient AR models, Smooth Transition Regression Model, (STAR models), exponential moving average models, Neural Networks model, Genetic Algorithm Models, and other related models. (A detailed analysis of these models will be provided in the following chapters.) Each of these models was developed to identify and capture behaviors that are not detected

by linear models. The potential of this book is to model and predict economic data using different nonlinear and chaotic processes. Therefore, in this book, we will examine various nonlinear time series model models, as well as their properties, and attempt to fit them to data and produce forecasts. We will also review a number of nonlinearity tests developed by various authors. The purpose of this paper is to present the Classical & Contemporary Time Series Models, which are used in the forecasting of economic and financial variables.

