7. Testing for nonlinearity with surrogate data

- Is the apparent structure in the data most likely due to nonlinearity or rather due to linear correlations?
- Is the irregularity of the data most likely due to nonlinear determinism or rather due to random inputs to the system or fluctuations in the parameters?
- Only nonlinear deterministic signals are characterized by
 - finite dimensional attractor
 - finite, positive Lyapunov exponents
 - good linear-short term predictability
- The main idea for developing statistical significance test

 - —
 A may be a dimension, a prediction error or whatever.
 - Does the value found for A suggest that the data are indeed nonlinear?
 - What distribution of values for \(\lambda \) could we get from a comparable linear model?
 - Is the value we found perhaps consistent with a linear description?
 - If not, the data might be nonlinear



Significance Of Nonlinearity In The Nat

RD Boyd

Significance Of Nonlinearity In The Nat:

Decoding Significance Of Nonlinearity In The Nat: Revealing the Captivating Potential of Verbal Expression

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