

CONTENTS

Chapter I: Introduction

1. Modelling	1
2. Overview and summary	6

Chapter II: Deterministic modelling

1. Introduction and examples	14
2. Modelling objectives	
2.1. Complexity, misfit, and utility	22
2.2. Modelling under a complexity constraint	23
2.3. Modelling under a misfit constraint	27
3. Model class	
3.1. Deterministic dynamical systems	31
3.2. Autoregressive parametrizations	34
3.3. State space realizations	46
3.4. Finite time systems	50
4. Conclusion	55

Chapter III: Exact modelling

1. Introduction and examples	56
2. Exact modelling of an infinite time series	60
3. Exact modelling of a finite time series	
3.1. Properties of identification procedures	61
3.2. The partial realization procedure	70
3.3. A procedure with optimal properties	75
4. Conclusion	86

Chapter IV: Model approximation

1. Introduction	89
2. Complexity of dynamical systems	91
3. A class of l_2 -systems	94
4. Scattering representations of l_2 -systems	98
5. Model approximation for l_2 -systems	106
6. Conclusion	123

Chapter V: Approximate modelling

1. Introduction	125
2. Deterministic static modelling	
2.1. Two descriptive identification procedures	127
2.2. Two predictive identification procedures	134
3. Deterministic time series analysis	
3.1. Introduction	142
3.2. Descriptive and predictive misfit	144
3.3. Procedures for deterministic time series analysis	150
4. Algorithms for deterministic time series analysis	
4.1. Introduction	157
4.2. Algorithms for the descriptive procedures	161
4.3. Algorithms for the predictive procedures	166
4.4. Comments	171
5. Consistency	
5.1. Definition of consistency	173
5.2. Deterministic generating systems	176
5.3. Stochastic generating systems	180
5.4. Robustness	187
6. Simulations	188
7. Conclusion	210
Conclusions	212

Appendix: proofs

Chapter II	217
Chapter III	229
Chapter IV	250
Chapter V	264

References

285

Symbol index

289

Subject index

291