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deterministic models, chaos is associated with complex, "random" behavior and forms of unpredictability. Mathematical models and definitions associated with chaos are reviewed.

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Page 10/32

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Page 11/32

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models and definitions

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Page 16/32

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Berliner: Statistics, Probability and Chaos
CHAOS Comment: Relation Between
Statistics and Chaos Richard L. Smith
The involvement of statisticians in the

field of chaos is relatively recent, but rapidly growing. Howell Tong's book (Tong, 1990) did much to make statisticians aware of the field. The Royal Statisti- cal Society has hosted discussion papers by Bartlett

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methods are used to model the probability function P(s, s', T). In fact, often the Metropolis-Hastings algorithm, as you may recall is a Markov Chain Monte Carlo method. (or methods modelled after it) are used to find transition thresholds (the probability in which one should Page 28/32

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properties of se-ries, such as autocorrelations and spectra, so that the extent to which xt+1 can be explained linearly from past xt is considered. Of-course, much more could be learned from statistics that ...

[Statistics, Probability and Chaos]: Page 30/32

Comment

Saksman, Eero; Webb, Christian./ THE RIEMANN ZETA FUNCTION AND GAUSSIAN MULTIPLICATIVE CHAOS: STATISTICS ON THE CRITICAL LINE.In: Annals of Probability. 2020; Vol ...

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