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Recent Advances in Time Series Analysis

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Message from the Guest Editors

This special issue focuses on nonlinear time series analysis for complex systems.

Different methodologies have been developed for such analysis that have contributed enormously to the study of dynamic systems, both for theoretical models and for natural systems, for example, seismic and climatic processes, financial series, economic models, physiological phenomena, etc.

Various disciplines converge in these studies: probability theory and statistics, information theory, stochastic processes, point processes, fractal and multifractal properties, graph theory, domain in natural time, recurrences, generalized entropies as well as non-extensive systems, among others. Much of the research in this area focuses on the characterization of complex systems, providing indicators of determinism or stochasticity, to distinguish regularity/chaos/noise. Furthermore, short- and long-term forecasting, as well as the determination of short- and long-range correlations, are very relevant aspects for such characterization.

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Message from the Editor-in-Chief

The journal *Mathematics* publishes high-quality, refereed papers that treat both pure and applied mathematics. The journal highlights articles devoted to the mathematical treatment of questions arising in physics, chemistry, biology, statistics, finance, computer science, engineering and sociology, particularly those that stress analytical/algebraic aspects and novel problems and their solutions. One of the missions of the journal is to serve mathematicians and scientists through the prompt publication of significant advances in any branch of science and technology, and to provide a forum for the discussion of new scientific developments.

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