

Computer Codes¹

The computer codes below can be found at two locations:

<http://www.jandegooijer.nl> and <http://extras.springer.com> (ISBN 978-3-319-43251-9).

EXAMPLES	EXERCISES	MISCELLANEA
Chapter 1		
Example_1-5.zip (R code)	Exercise_1-8-M.zip (M code)	Resnick-vdBerg-test.txt (S-Plus)
Example_1-8.zip (F code & exe files)	Exercise_1-8-G.zip (G code)	
Example_1-9.zip (Data & M code)		
Chapter 2		
Example_2-8.zip (M code)	Exercise_2-9.zip (R code)	Gonzalo-Wolf-SETAR.zip (C code)
Example_2-9.zip (F code & exe file)	Exercise_2-10.zip (R code)	GRASP.zip (M code)
	Exercise_2-11.zip (R code)	SEASETAR.zip (F code)
	Exercise_2-12.zip (M code)	
Chapter 3		
Example_3-3.zip (R code)	Exercise_3-8.zip (M code)	
Chapter 4		
Example_4-4.zip (M code)	Exercise_4-4.zip (R code)	Hinich-tests.zip (F code)
Section_4-5.zip (M code)	Exercise_4-4b.zip (M code)	Nonlinear-toolbox.zip (exes file)
	Exercise_4-5.zip (R code)	Simulation-freq-domain- tests.zip (M code)
		Subba-Rao-program4.zip (F code)
Chapter 5		
Example_5-1.zip (M code)	Exercise_5-4.zip (G code)	AIC_new.f90 (F code)
Example_5-2.zip (F code & exe file)		BL-U-root-Charemza.zip (G code)
		LM-F6-test.g (G code)
		LR-Chan.zip (F code & exe file)
		ML-BL-U-root-Hristova.zip (G code)
		NLTS.f (F code)
		NLTS-S-Plus.zip (S-Plus)
		SETAR-two-regimes.zip (R code)

¹File type: F = FORTRAN, G = GAUSS, and M = MATLAB.

EXAMPLES	EXERCISES	MISCELLANEA
Chapter 6		
Example_6-1.zip (M code)	Exercise_6-5.m (M code)	Amendola-Francq.zip (R code)
Example_6-2.zip (M & R codes)	Exercise_6-5-remark.r (R code)	Bagnato.zip (M code)
Example_6-3.zip (F code)	Exercise_6-6.m (M code)	Ling-Tong.zip (F code)
Example_6-4.zip (R code)	Exercise_6-8.r (R code)	STAR3-32bit.zip (F code)
Example_6-5.zip (M code)	Exercise_6-9.m (M code)	Strikholm-Teräsvirta.zip (G code)
Example_6-6.zip (Renamed exe and dll)		TARfit.src (G code)
Example_6-7.zip (M code)		
Example_6-8.zip (G code)		
Section 6:4: TARSO.zip (F code)		Threshold models: (Renamed exe and dll) DTGARCH-GA.zip MSETAR-GA.zip PLTAR-GA.zip SETAR-GA.zip Giovanis-GA.zip (M code) Multiple-regime-GA (M code)
Chapter 7		
Example 7.6 and Section 7.5: Rank-based-BDS.zip (C code)	Exercise_7-7.zip (M code)	
Section 7.3.3: Bagnato-et-al.zip (R code)		
Hong.zip (G code)		
Hong-Lee.zip (G code)		
Hong-White.zip (G code)		
Skaug-Tjostheim.zip (C code)		
Chapter 8		
Section 8.2 and Application: Chen-TR-test (G code)	Exercise_8-6.r (R code)	
Copula-based-TR-test (M code)		
Ramsey-Rothman.zip (F code & exe files)		
Rever2.zip (C code and Linux/Windows executable)		
Chapter 9		
Example_9-8.zip (R code)	Exercise_9-1.zip (M code)	Algorithm-93.ox (Ox code)
Example_9-9.zip (S-Plus)	Exercise_9-2a-b.zip (M code)	FCAR.zip (S-Plus)
Example_9-10.zip (SAS)	Exercise_9-2b.zip (R code)	FPE-additive.zip (G code)
	Exercise_9-4.zip (M code)	Mean_median.m (M code)
	Exercise_9-5.zip (R code)	
Chapter 10		
Example_10-2.zip (R code)	Exercise_10-10.zip (R code)	Pan-Politis.zip (R code)
Example_10-3.zip (F code)	Exercise_10-11b.zip (R code)	Regions.zip (G code)
Example_10-4.zip (M code)	Exercise_10-12.zip (M code)	
Example_10-6 (RATS & M codes)		
Example_10-7.zip (C code and executables)		
Example_10-8.zip (R code)		
Section10-1-1 (F code)		

EXAMPLES	EXERCISES	MISCELLANEA
Chapter 11		
Example_11-1.zip (M code)	Exercise_11-5c.zip (R code)	Appendix_11A.zip (M code)
Example_11-2.zip (M code)	Exercise_11-6.zip (R code)	MTARfor.f (F code)
Example_11-3.zip (M code)		Quantile-residuals.zip (M code)
Example_11-4.zip (M code)		Robust-VSETAR.zip (M code)
Example_11-5.zip (F code)		TEVCM.zip (F code)
Example_11-6.zip (F & M codes)		V-ARasMA-
Application.zip (F code & exe files)		asQGARCH.zip (RATS)
Chapter 12		
Example_12-1.zip (Figures)	Exercise_12-2.zip (M code)	Anoruo-noncausality.zip (M code)
Example_12-2.zip (M code)	Exercise_12-3.zip (C code)	Hiemstra-Jones.r (R code)
Example_12-3.zip (M & R codes)		POLYMARS.zip (S-Plus)
Example_12-4.zip (C & M codes)		VFCAR.zip (F & M codes)
Example_12-5.zip (F code & exe files)		
Example_12-6.zip (C & M codes and executables)		