TOCSY - Toolboxes for modelling of dynamical systems and time series

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Abstract: With Toolboxes for Complex Systems we provide a compilation of innovative methods for modern nonlinear data analysis and modelling. These methods were developed during scientific research in the Interdisciplinary Center for Dynamics of Complex Systems Potsdam, the Humboldt-Universität zu Berlin and the Potsdam Institute for Climate Impact Research (PIK). It provides analysis tools for recurrence quantification analysis, nonlinear regression analysis, innovative filtering and processing of physiological data, coupling direction estimations, wavelet spectrum and coherence analysis, time series graph estimation and more.

Keywords: nonlinear data analysis, modelling, coupling directions, recurrence plot, wavelets

Introduction

The methods provided in TOCSY (TOolboxes for Complex Systems) were developed during scientific research in the Interdisciplinary Center for Dynamics of Complex Systems Potsdam, the Humboldt-Universität zu Berlin and the Potsdam Institute for Climate Impact Research (PIK). The content is purely scientific and support may be provided by the respective authors. We ask you to cite the corresponding publication and the web site if you make use of our offer.

Methods

ACE – Nonlinear Regression Analysis

Adaptive Filtering Procedure

COPRA – Constructing Proxy Records From Age Models

Commandline Recurrence Plots

Cross Recurrence Plot Toolbox

Identification of Coupling Direction

K2 - Dynamical Invariants by Recurrence Plots

NEXCF - Cross-correlation estimates for non-equidistantly sampled time series

DS Prolog

System Identification Tool

TIGRAMITE - Time Series Graph and Momentary Information Transfer Estimation

SOWAS – Wavelet Spectral and Coherence Analysis

http://tocsy.pik-potsdam.de/index.php