

GC results of Chen's examples

October 18, 2019

1 GC values

Ref: Analyzing multiple nonlinear time series with extended Granger causality, Yonghong Chen et al.

$c = 0.5$ for all cases.

Ex1

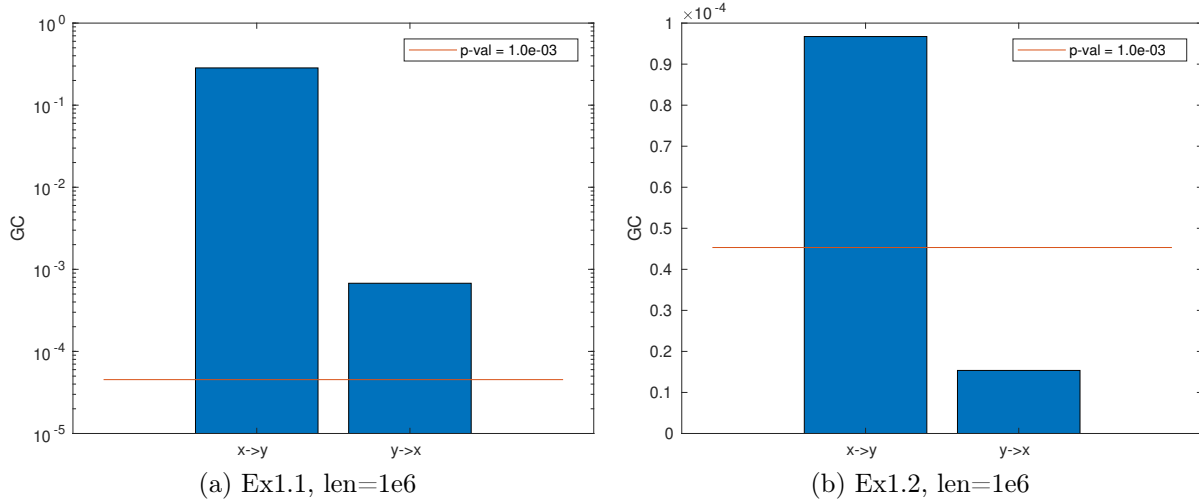


Figure 1: Ex1

Ex2

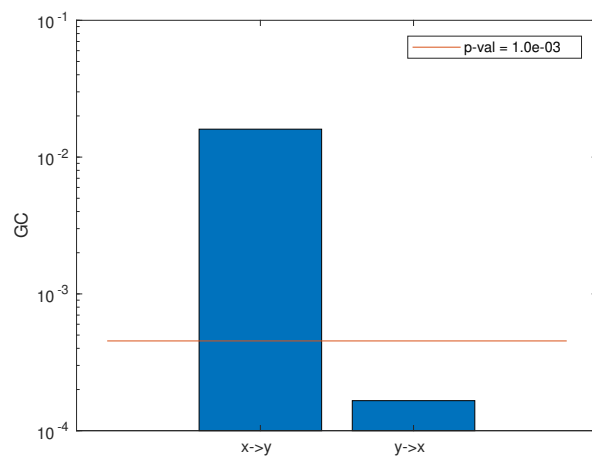


Figure 2: Ex2, len=1e5

Ex3

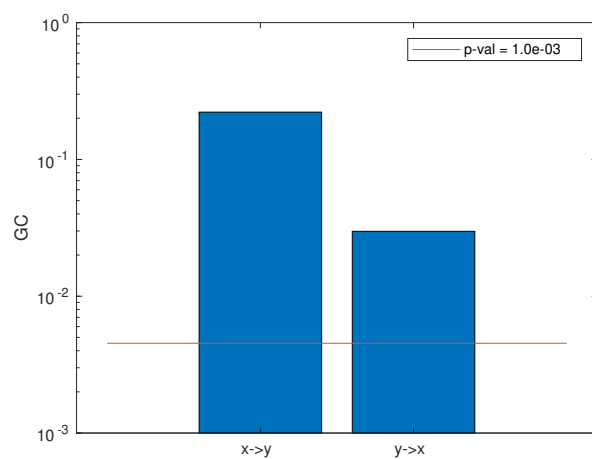
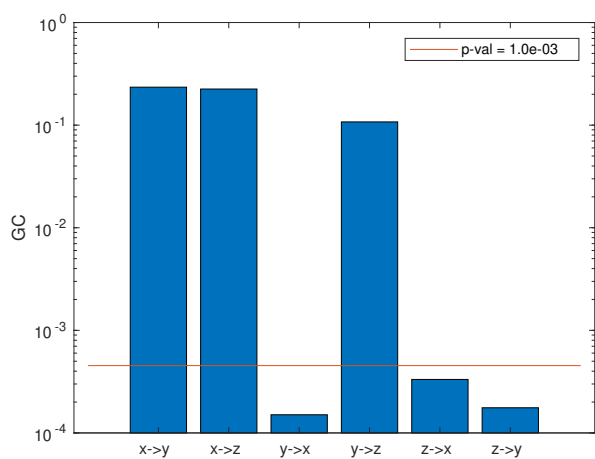
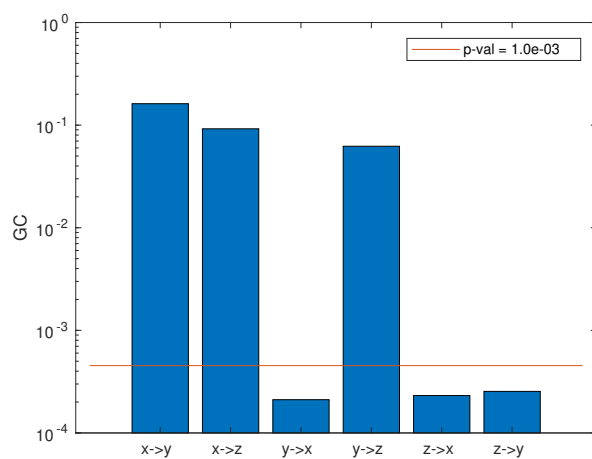


Figure 3: Ex3, len=1e5

Ex4



(a) Ex4.1, len=1e5



(b) Ex4.2, len=1e5

Figure 4: Ex4