

Main page
Contents
Featured content
Current events
Random article
Donate to Wikipedia
Wikipedia store

Interaction

Help About Wikipedia Community portal Recent changes Contact page

## Tools

What links here Related changes Upload file Special pages Permanent link Page information Wkidata item Cite this page

Print/export

Create a book
Download as PDF
Printable version

Languages

Article Talk Read Edit View history Search Q

## FNN algorithm

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This article provides insufficient context for those unfamiliar with the subject. Please help improve the article with a good introductory style. (October 2009)

The **false nearest neighbor algorithm** is an algorithm for estimating the embedding dimension. The concept was proposed by Kennel et al. The main idea is to examine how the number of neighbors of a point along a signal trajectory change with increasing embedding dimension. In too low an embedding dimension, many of the neighbors will be false, but in an appropriate embedding dimension or higher, the neighbors are real. With increasing dimension, the false neighbors will no longer be neighbors. Therefore, by examining how the number of neighbors change as a function of dimension, an appropriate embedding can be determined.

## See also [edit]

- Time series
- Nearest neighbor

## References [edit]

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