ENTOOL - A TOOLBOX FOR ENSEMBLE MODELLING

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ABSTRACT

ENTOOL is a free MATLAB-Toolbox for ensemble modeling. It was designed to detect the deterministic structure in short and noisy time series or multi-channel measurements of complex dynamical systems. It is also a useful tool for analysis and prediction of financial time series. The toolbox is based on an extended ensemble approach, i.e. building heterogeneous ensembles with several different model architectures, like Neural Networks, K-Nearest-Neighbour-Models, Linear- and Polynomial Regression Models, RBF-Networks and Multivariate Additive Regression Splines. The object-oriented implementation provides a transparent model building strategy and allows the addition of user-defined model classes.