Slant font means “required;” normal font means “optional.”

- Embedding, in general:
     You can download that paper from arxiv.org/abs/1503.07493
  2. pp10–13 of Liz’s time-series analysis notes (through section 3.1)
  3. section 3.2 of Kantz & Schreiber.
  4. sections 12.4–5 of Strogatz.
  5. chapter 2 of Abarbanel (on reserve in the Gemmill Engineering library).
  6. more detail: chapter 9 of Kantz & Schreiber; “Coping...”, chapters 5 (an overview) and 6 (reprints of classic journal papers on this topic). Also on reserve.

- Finding $d_E$ and $\tau$:
  1. section II B of the Bradley/Kantz paper listed above
  2. sections 3.3–3.4 of Kantz & Schreiber
  3. more detail: chapters 3 and 4 of Abarbanel, chapter 5 of “Coping...”, and section 3.2 of Liz’s time-series analysis notes

- Lyapunov exponents:
  1. chapter 5 of Kantz & Schreiber
  2. Liz’s notes on Wolf’s algorithm.
  3. section III 2 of Bradley/Kantz paper listed above
  4. sections 5.3 and 5.5 of Abarbanel.
  5. section 10.5 of Strogatz covers Lyapunov exponents of 1D maps
  6. more detail: sections 3.3-4 of Parker & Chua (also on reserve), as well as “Coping...”, chapters 4 (an overview) and 8 (reprints of classic journal papers on this topic).

- Fractal dimensions:
  1. review sections 11.4 and 11.5 of Strogatz.
  2. chapter 6 of Kantz & Schreiber (through 6.7 only)
  3. section 7.1 of Parker and Chua has good discussion of other kinds of dimensions besides capacity and correlation
  4. section 5.2 of Abarbanel.
  5. more detail: “Coping...”, chapters 2 (an overview) and 7 (reprints of classic journal papers on this topic)