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For review for publication in Signal Processing Hierarchical Symbolic Dynamic Filtering of Streaming Non-stationary Time Series Data

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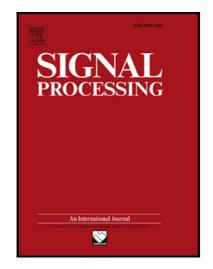
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Highlights

- Hierarchical symbolic dynamic filtering for nonparametric feature extraction
- Features are modeled via probabilistic finite state automata
- Algorithm involves adaptive Chinese Restaurant Process and stickiness factor
- Validation and comparison based on simulated nonlinear dynamical systems

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