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Brockwell, Peter J. Introduction to time series and forecasting / Peter J. Brockwell and Richard A. Davis.—2nd ed. p. cm. — (Springer texts in statistics) Includes bibliographical references and index. ISBN 0-387-95351-5 (alk. paper) 1. Time-series analysis. I. Davis, Richard A. II. Title. III. Series. QA280.B757 2002 519.5 5—dc21 2001049262

Introduction to Time Series and Forecasting

2 Brockwell and Davis (1991), Time Series: Theory and Methods, 2nd edition. 3 Jonathan D. Cryer and Kung-Sik Chan (2011), Time Series Analysis with Applications in R, 2nd edition. Pre-requisite In particular the students should be familiar with the following concepts: conditional probability, distribution of random variables, second order moments, sampling distributions, central limit theorem ...

2 Brockwell and Davis 1991 Time Series Theory and Methods ...

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It will consist of lectures, problem sessions where participants present solution to selected problems from the course book, and projects consisting of anlysis of time series chosen by the participants themselves. Course literature: Time Series: Theory and Methods, second edition (1991) P.J. Brockwell and R.A. Davis, Springer-Verlag, New York. ...

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Fort Collins, Colorado P. J. BROCKWELL November, 1990 R. A. DAVIS * /TSM: An Interactive Time Series Modelling Package for the PC by P. J. Brockwell and R. A. Davis. ISBN: 0-387-97482-2; 1991. Books with Buzz Discover the latest buzz-worthy books, from mysteries and romance to humor and nonfiction. Explore more ...

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Richard A. Davis is the current President of the Institute of Mathematical Statistics and, with W.T.M. Dunsmuir, winner of the Koopmans Prize. Professors Brockwell and Davis are coauthors of the widely used advanced text, Time Series: Theory and Methods, Second Edition (Springer-Verlag, 1991).

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