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moving average processes, spectral methods, and some discussion of the effect of time series correlations on other kinds of statistical inference, such as the estimation of means and regression coefficients. Books 1. P.J. Brockwell and R.A. Davis, Time Series: Theory and Methods, Springer Series in Statistics (1986). 2. C.

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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 dc21 2001049262 Printed on acid-free paper.

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Peter J. Brockwell Richard A. Davis Time Series: Theory and Methods Second Edition With 124 Illustrations Springer

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LITERATURE The following list is a small selection of books on time series analysis. Azencott/Dacunha-Castelle and Brockwell/Davis are close to the core material treated in these notes.

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Time Series: Theory and Methods | SpringerLink

Peter J. Brockwell; Richard A. Davis; Textbook. ... PDF. Introduction. Pages 1 ... The logic and tools of model-building for stationary and nonstationary time series ...

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