



The Analysis of Time Series: An Introduction, 4th Edition (Chapman & Hall/CRC Texts in Statistical Science)

Christopher Chatfield

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This book provides a comprehensive introduction to the theory and practice of time series analysis.

Topics include o ARIMA probability models o forecasting methods o spectral analysis o linear systems o state-space models o Kalman filter. Building on the success of earlier editions, the fourth edition serves as a valuable text for undergraduates and postgraduates taking courses in time series as well as provides an excellent resource for self-study.

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