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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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Time series analysis comprises methods for analyzing time series data in order to extract meaningful statistics and other characteristics of the data. Time series forecasting is the use of a model to predict future values based on previously observed values.

### **Time series - Wikipedia**

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Time series analysis is a very complex topic, far beyond what could be covered in an 8-hour class. Hence the goal of the class is to give a brief overview of the basics in time series analysis. Further reading is recommended. 1 What are Time Series? Many statistical methods relate to data which are independent, or at least uncorrelated.

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