

Forecasting Models with R

Section 5: Bibliography

Bibliography

- Makridakis, S., S.C. Wheelwright and R.J. Hyndman (1988) Forecasting: methods and applications, New York: John Wiley & Sons. (**all sections**)
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- John Y. Campbell, Andrew W. Lo and A. Craig MacKinlay (1996) The Econometrics of Financial Markets, Princeton: Princeton University Press (**financial forecasting**)