

Material Complementar - Sugestão de leitura:

CRAN:

Times Series - <https://cran.r-project.org/web/views/TimeSeries.html>

Livros

Foco mais Teórico

- Cox, D. R., Hinkley, D. V., & Barndorff-Nielsen, O. E. (Eds.). (1996). Time Series Models: In econometrics, finance and other fields (Vol. 65). CRC Press.
- Kitagawa, G. (2020). Introduction to Time Series Modeling with Applications in R. CRC Press.
- Morettin, P. A., & Toloi, C. M. (2018). Análise de séries temporais: modelos lineares univariados. Editora Blucher.

Foco mais aplicado

- Chatfield, C., & Xing, H. (2019). The analysis of time series: an introduction with R. Chapman and hall/CRC.
- Cryer, J. D., & Chan, K. S. (2008). Time series analysis: with applications in R (Vol. 2). New York: Springer.
- Cowpertwait, P. S., & Metcalfe, A. V. (2009). Introductory time series with R. Springer Science & Business Media.
- Derryberry, D. R. (2014). Basic data analysis for time series with R. John Wiley & Sons.
- Hyndman, R. J., & Athanasopoulos, G. (2021). Forecasting: principles and practice. OTexts.
- Krispin, R. (2019). Hands-On Time Series Analysis with R: Perform time series analysis and forecasting using R. Packt Publishing Ltd.
- Nielsen, A. (2019). Practical time series analysis: Prediction with statistics and machine learning. O'Reilly Media.
- Rao, T. S., Rao, S. S., & Rao, C. R. (2012). Time series analysis: methods and applications. Elsevier.
- Shumway, R. H., Stoffer, D. S., & Stoffer, D. S. (2000). Time series analysis and its

applications (Vol. 3). New York: springer.

- Woodward, W. A., Gray, H. L., & Elliott, A. C. (2017). Applied time series analysis with R. CRC press

Sites

Econometrics Academy - <https://sites.google.com/site/econometricsacademy/>