

5.11 Further reading

There are countless books on regression analysis, but few with a focus on regression for time series and forecasting.

- A good general and modern book on regression is [Sheather \(2009\)](#).
- Another general regression text full of excellent practical advice is [Harrell \(2015\)](#).
- [Ord, Fildes, & Kourentzes \(2017\)](#) provides a practical coverage of regression models for time series in Chapters 7–9, with a strong emphasis on forecasting.