

8.12 Further reading

- The classic text which popularised ARIMA modelling was [Box & Jenkins \(1970\)](#). The most recent edition is [Box, Jenkins, Reinsel, & Ljung \(2015\)](#), and it is still an excellent reference for all things ARIMA.
- [Brockwell & Davis \(2016\)](#) provides a good introduction to the mathematical background to the models.
- [Peña, Tiao, & Tsay \(2001\)](#) describes some alternative automatic algorithms to the one used by `auto.arima()`.