



## The Analysis of Time Series: An Introduction (Hardback)

By Chris Chatfield

Taylor Francis Inc, United States, 2003. Hardback. Book Condition: New. 6th Revised edition. 214 x 149 mm. Language: English . Brand New Book. Since 1975, The Analysis of Time Series: An Introduction has introduced legions of statistics students and researchers to the theory and practice of time series analysis. With each successive edition, bestselling author Chris Chatfield has honed and refined his presentation, updated the material to reflect advances in the field, and presented interesting new data sets. The sixth edition is no exception. It provides an accessible, comprehensive introduction to the theory and practice of time series analysis. The treatment covers a wide range of topics, including ARIMA probability models, forecasting methods, spectral analysis, linear systems, state-space models, and the Kalman filter. It also addresses nonlinear, multivariate, and long-memory models. The author has carefully updated each chapter, added new discussions, incorporated new datasets, and made those datasets available for download from A free online appendix on time series analysis using R can be accessed at Highlights of the Sixth Edition: \* A new section on handling real data \* New discussion on prediction intervals \* A completely revised and restructured chapter on more advanced topics, with new material on...



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