

# Introduction to linear time series models

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4 April 2020

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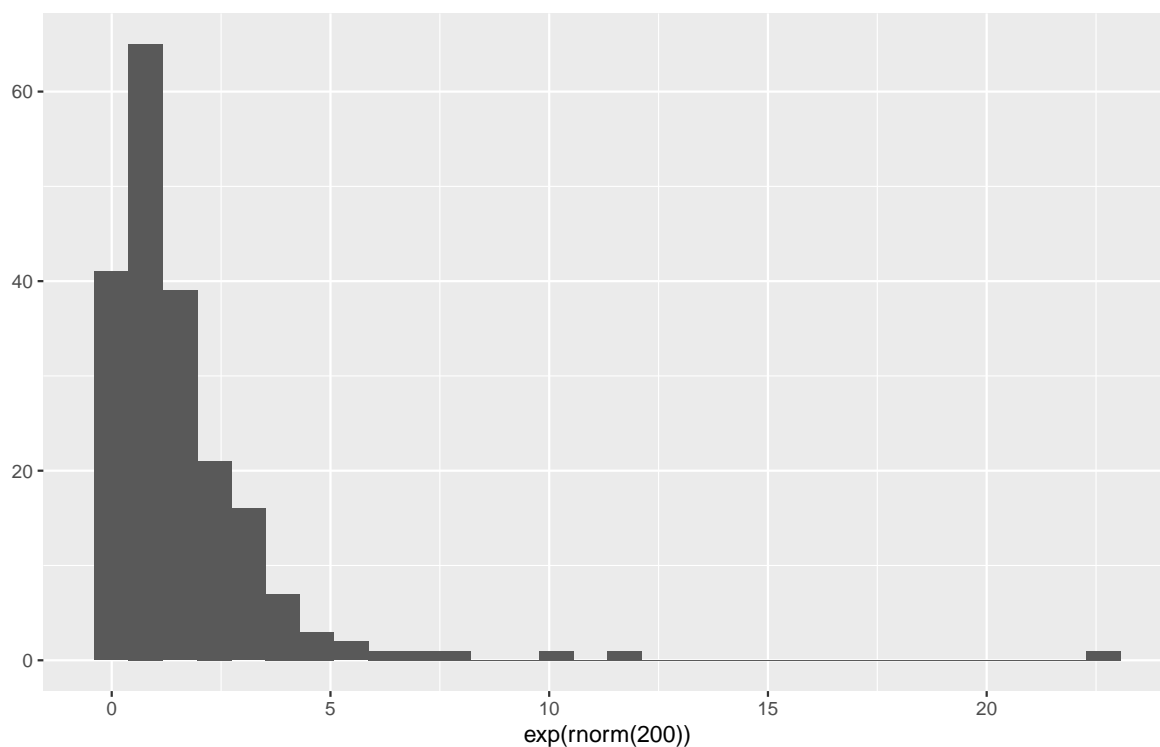
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In a famous paper, Box & Cox (1964) introduced a family of transformations ...



**Figure 1:** *Nice histogram*

Consider the logNormal data plotted in Figure 1.

$$s^2 = \sum_{i=1}^n (x_i - \bar{x})^2$$

$$\dot{x} = \sigma(y - x)$$

$$\dot{y} = \rho x - y - xz$$

## References

Box, GEP & DR Cox (1964). An analysis of transformations. *Journal of the Royal Statistical Society. Series B* **26**(2), 211–252.