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An introduction to time series analysis in the time domain and frequency domain. Topics will include: Stationarity, autocorrelation functions, autoregressive moving average models, partial autocorrelation functions, forecasting, seasonal ARIMA models, power spectra, discrete Fourier transform, parametric spectral estimation, nonparametric ...

Stat 153 Fall 2010 - University of California, Berkeley

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STAD57 Time Series Analysis - University of Toronto

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