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Chris Chatfield From the author of the bestselling "Analysis of Time Series, Fifth Edition," this important book provides a comprehensive, up-to-date review of forecasting methods, ranging from ad-hoc to multivariate methods.

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"The Analysis of Time Series" also serves as a broad introduction to time series analysis and covers the basics of time series theory and practice. In its sixth edition, Chatfield's book has remained a staple of data professionals since its first publication, but the editions have been updated over the years to reflect advancements in the field. The book gives a good overview of time series analysis without being overwhelming.

The 7 Best Books About Time Series Analysis | Tableau

The Analysis of Time Series: An Introduction with R (7th edn.), 2019 - a new edition of this best-selling text incorporating R with Haipeng Xing as co-author, Introduction to Multivariate Analysis (with A.J. Collins), Problem Solving: A Statisticians Guide (2nd edn.) and Statistics for Technology (3rd edn.).

Chris Chatfield's Home Page

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The Analysis of Time Series (6th ed.) by Chatfield, Chris

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Having fitted a model, it is essential to look at the residuals, which, in time-series analysis, are the one-step-ahead forecast errors. They should be plotted against time to see if any patterns emerge, and their autocorrelation function can also be computed. If necessary, alternative models can be tried in an iterative way.

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The Analysis of Time Series: An Introduction. The first six editions of this book highlight basic concepts, models, and methods in time series analysis, and have been used as a text for an undergraduate or a graduate level time series course in many universities during past three decades. Although the previous editions successfully introduce time series analysis in an accessible way, there is a small gap between presenting time series theory and discussing its implementation, especially ...

The Analysis of Time Series: An Introduction

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