

Time Series Analysis: With Applications in R, 2nd Edition

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Reviews

A top quality publication along with the font utilized was exciting to learn. It can be full of wisdom and knowledge Your way of life span will be transform when you comprehensive reading this book. (Sherwood Kshlerin IV)

TIME SERIES ANALYSIS: WITH APPLICATIONS IN R, 2ND EDITION



Springer, New Delhi, 2014. Soft cover. Book Condition: New. Reprint. Time Series Analysis With Applications in R, Second Edition, presents an accessible approach to understanding time series models and their applications. Although the emphasis is on time domain ARIMA models and their analysis, the new edition devotes two chapters to the frequency domain and three to time series regression models, models for heteroscedasticity, and threshold models. All of the ideas and methods are illustrated with both real and simulated data sets. A unique feature of this edition is its integration with the R computing environment. The tables and graphical displays are accompanied by the R commands used to produce them. An extensive R package, TSA, which contains many new or revised R functions and all of the data used in the book, accompanies the written text. Script files of R commands for each chapter are available for download. There is also an extensive appendix in the book that leads the reader through the use of R commands and the new R package to carry out the analyses. Jonathan Cryer is Professor Emeritus, University of Iowa, in the Department of Statistics and Actuarial Science. He is a Fellow of the American Statistical Association and received a Collegiate Teaching Award from the University of Iowa College of Liberal Arts and Sciences. He is the author of Statistics for Business: Data Analysis and Modeling, Second Edition, (with Robert B. Miller), the Minitab Handbook, Fifth Edition, (with Barbara Ryan and Brian Joiner), the Electronic Companion to Statistics (with George Cobb), Electronic Companion to Business Statistics (with George Cobb) and numerous research papers. Kung-Sik Chan is Professor, University of Iowa, in the Department of Statistics and Actuarial Science. He is a Fellow of the American Statistical Association and the Institute of the Mathematical Statistics, and...

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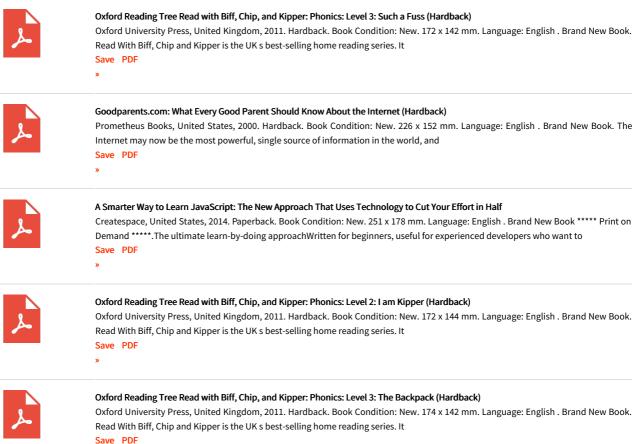
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