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Titolo	Time series analysis : forecasting and control // George E.P. Box, Gwilym M. Jenkins, Gregory C. Reinsel
Pubbl/distr/stampa	Hoboken, N.J., : John Wiley, c2008
ISBN	1-118-61919-6 1-118-61906-4 1-118-21087-5
Edizione	[4th ed.]
Descrizione fisica	1 online resource (781 p.)
Collana	Wiley series in probability and statistics
Altri autori (Persone)	JenkinsGwilym M ReinselGregory C
Disciplina	519.5/5 519.55
Soggetti	Anàlisi de sèries temporals Teoria de la predicció Sistemes de control per retroacció Control automàtic Models matemàtics Time-series analysis Prediction theory Transfer functions Feedback control systems - Mathematical models
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references (p. 685-699) and index.
Nota di contenuto	pt. 1. Stochastic models and their forecasting -- pt. 2. Stochastic model building -- pt. 3. Transfer function and multivariate model building -- pt. Design of discrete control schemes -- pt. 5. Charts and tables -- pt. 6. Exercises and problems.
Sommario/riassunto	A modernized new edition of one of the most trusted books on time series analysis. Since publication of the first edition in 1970, Time Series Analysis has served as one of the most influential and prominent works on the subject. This new edition maintains its balanced presentation of the tools for modeling and analyzing time series and also introduces the latest developments that have occurred n the field

over the past decade through applications from areas such as business, finance, and engineering. The Fourth Edition provides a clearly written exploration of the key methods

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