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Sommario/riassunto

Praise for the Fourth Edition "The book follows faithfully the style of the original edition. The approach is heavily motivated by real-world time series, and by developing a complete approach to model building, estimation, forecasting and control.""Mathematical Reviews Bridging classical models and modern topics, the Fifth Edition of Time Series Analysis: Forecasting and Control maintains a balanced presentation of the tools for modeling and analyzing time series. Also describing the latest developments that have occurred in the field over the past decade through application