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""2.2.5 Advantages and Disadvantages of the Autocorrelation and Spectral Density Functions"""; Appendix A 2.1 Link Between the Sample Spectrum and Autocovariance Function Estimate"; ""Exercises"";
""Chapter 3: Linear Stationary Models"""; ""3.1 General Linear Process""";
""3.1.1 Two Equivalent Forms for the Linear Process"""; ""3.1.2 Autocovariance Generating Function of a Linear Process"""; ""3.1.3 Stationarity and Invertibility Conditions for a Linear Process"""; ""3.1.4 Autoregressive and Moving Average Processes"""; ""3.2 Autoregressive Processes"";
""3.2.1 Stationarity Conditions for Autoregressive Processes"""; ""3.2.2 Autocorrelation Function and Spectrum of Autoregressive Processes""";
""3.2.3 The First-Order Autoregressive Process"""; ""3.2.4 Second-Order Autoregressive Process"""; ""3.2.5 Partial Autocorrelation Function""";
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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
