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Titolo	A course in time series analysis [[electronic resource] /] / edited by Daniel Pena, George C. Tiao, Ruey S. Tsay
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Descrizione fisica	1 online resource (494 p.)
Collana	Wiley series in probability and statistics
Altri autori (Persone)	PenaDaniel <1948-> TiaoGeorge C. <1933-> TsayRuey S. <1951->
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Soggetti	Time-series analysis
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Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	pt. 1. Basic concepts in univariate time series -- pt. 2. Advanced topics in univariate time series -- pt. 3. Multivariate time series.
Sommario/riassunto	New statistical methods and future directions of research in time series A Course in Time Series Analysis demonstrates how to build time series models for univariate and multivariate time series data. It brings together material previously available only in the professional literature and presents a unified view of the most advanced procedures available for time series model building. The authors begin with basic concepts in univariate time series, providing an up-to-date presentation of ARIMA models, including the Kalman filter, outlier analysis, automatic methods for building ARIMA m