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## **Brockwell Davis Time Series Solutions**

Professor Davis is a Fellow of the Institute of Mathematical Statistics, an elected member of the International Statistical Institute, and, together with W.T.M. Dunsmuir, winner of the Koopmans Prize. Brockwell and Davis are coauthors of the widely used advanced text, Time Series: Theory and Methods (Springer-Verlag, Second Edition, 1991).

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Richard A. Davis is the current President of the Institute of Mathematical Statistics and, with W.T.M. Dunsmuir, winner of the Koopmans Prize. Professors Brockwell and Davis are coauthors of the widely used advanced text, Time Series: Theory and Methods, Second Edition (Springer-Verlag, 1991).

## **Introduction to Time Series and Forecasting | SpringerLink**

This paperback edition is a reprint of the 1991 edition. Time Series: Theory and Methods is a systematic account of linear time series models and their application to the modeling and prediction of data collected sequentially in time. The aim is to provide specific techniques for handling data and at the same time to provide a thorough understanding of the mathematical basis for the techniques.

## **Time Series: Theory and Methods | Peter J. Brockwell ...**

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Prerequisite: ST 430. Required Text: Time Series: Theory and Methods, 2nd Edition by P.J. Brockwell and R.A. Davis Optional Text: ITSM for Windows by P.J. Brockwell and R.A. Davis Software for the course:

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P.J. Brockwell and R.A. Davis, Springer-Verlag, New York. Complementary literature: Introduction to Time Series and Forecasting, second edition (2002) P.J. Brockwell and R.A. Davis, Springer-Verlag, New York + ch 7 from new version of the book, soon to appear. ITSM: The program package which comes with the books:

## **Chalmers**

Brockwell, Peter J. Introduction to time series and forecasting / Peter J. Brockwell and Richard A. Davis.—2nd ed. p. cm. — (Springer texts in statistics) Includes bibliographical references and index. ISBN 0-387-95351-5 (alk. paper) 1. Time-series analysis. I. Davis, Richard A. II. Title. III. Series. QA280.B757 2002 519.5 5—dc21 2001049262

## **Introduction to Time Series and Forecasting, Second Edition**

Brockwell/Davis: An Introduction to Time Series and Forecasting Carmona: Statistical Analysis of Financial Data in S-PLUS Chow/Teicher: Probability Theory: Independence, Interchangeability, Martingales, 3rd ed. Christensen: Advanced Linear Modeling: Multivariate, Time Series, and Spatial Data;

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