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Having fitted a model, it is essential to look at the residuals, which, in time-series analysis, are the one-step-ahead forecast errors. They should be plotted against time to see if any patterns emerge, and their autocorrelation function can also be computed. If necessary, alternative models can be tried in an iterative way.

Time-series forecasting - Chatfield - 2005 - Significance ...

"The Analysis of Time Series" also serves as a broad introduction to time series analysis and covers the basics of time series theory and practice. In its sixth edition, Chatfield's book has remained a staple of data professionals since its first publication, but the editions have been updated over the years to reflect advancements in the field. The book gives a good overview of time series analysis without being overwhelming.

The 7 Best Books About Time Series Analysis | Tableau

The Analysis of Time Series: An Introduction with R (7th edn.), 2019 - a new edition of this best-selling text incorporating R with Haipeng Xing as co-author, Introduction to Multivariate Analysis (with A.J. Collins), Problem Solving: A Statisticians Guide (2nd edn.) and Statistics for Technology (3rd edn.).

Chris Chatfield's Home Page

Chris Chatfield. really liked it 4.00 · Rating details · 3 ratings · 0 reviews. From the author of the bestselling "Analysis of Time Series," Time-Series Forecasting offers a comprehensive, up-to-date review of forecasting methods. It provides a summary of time-series modelling procedures, followed by a brief catalogue of many different time-series forecasting methods, ranging from ad-hoc methods through ARIMA and state-space modelling to multivariate.

Time-Series Forecasting by Chris Chatfield

time series analysis, but is not focused on statistics. Hamilton is a standard work used by econometricians; be aware, it has the existence results for ARMA processes wrong. Brillinger's book is old, but contains some material that is not covered in the later works.

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