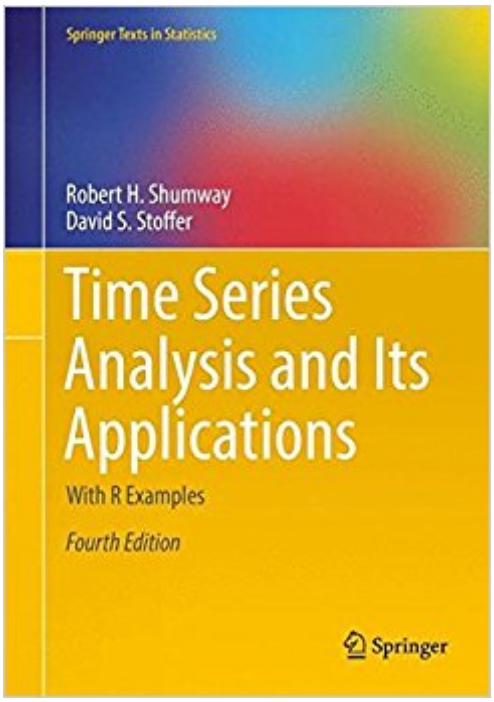
Time Series Analysis And Its Applications: With R Examples (Springer Texts In Statistics)



Synopsis

The fourth edition of this popular graduate textbook, like its predecessors, presents a balanced and comprehensive treatment of both time and frequency domain methods with accompanying theory. Numerous examples using nontrivial data illustrate solutions to problems such as discovering natural and anthropogenic climate change, evaluating pain perception experiments using functional magnetic resonance imaging, and monitoring a nuclear test ban treaty.The book is designed as a textbook for graduate level students in the physical, biological, and social sciences and as a graduate level text in statistics. Some parts may also serve as an undergraduate introductory course. Theory and methodology are separated to allow presentations on different levels. In addition to coverage of classical methods of time series regression, ARIMA models, spectral analysis and state-space models, the text includes modern developments including categorical time series analysis, multivariate spectral methods, long memory series, nonlinear models, resampling techniques, GARCH models, ARMAX models, stochastic volatility, wavelets, and Markov chain Monte Carlo integration methods.This edition includes R code for each numerical example in addition to Appendix R, which provides a reference for the data sets and R scripts used in the text in addition to a tutorial on basic R commands and R time series.Ã Â An additional file is available on the bookÃ¢â ¬â„¢s website for download, making all the data sets and scripts easy to load into R.

Book Information

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Customer Reviews

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This book required more prerequisite training than I expected. It is probably a good text for a course that has lectures in which the material is explained more clearly and which was preceded by an introductory course on the same subject.

The examples are interesting and informative, but it’s been a few years since I took a statistics course and I had forgotten some of the basic manipulations necessary to work through the homeworks. It’s still early in the course, but I think that the book and R examples will be more than adequate as an assist to lecture.

Have nice exaple, not too much of R, you certinly wont lear R from it.

Time Series Analysis and Its Applications: With R Applications is a perfect statistical reference for those doing statistical analysis of astronomical data. The book had text and examples for all the various problems that I needed reference material for. The equations and terminology are all well documented and easy to follow.

I was looking for a solid reference on using a state space framework to estimate general time series models. This text had exactly what I needed, expressed clearly with great examples that were not more confusing than helpful. Its also got lots of other stuff that looks interesting. Bonus!

Time Series Analysis and Its Applications: With R Examples is well-written and packaged good. Nice book with reasonable price, wonderful reference for Stat courses time series analysis. Thank you so much!

Easy to read, lots of example and R code. Good introduction to Time series analysis.

My copy had page 4 missing, due to some sort of misprint near the beginning. Fortunately, I was able to download the proper page and print it out, but watch out for this.

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