

# Time Series Analysis: Forecasting and Control

By George E. P. Box, Gwilym M. Jenkins, Gregory C. Reinsel

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**Time Series Analysis: Forecasting and Control** By George E. P. Box, Gwilym M. Jenkins, Gregory C. Reinsel


A modernized new edition of one of the most trusted books on time series analysis. Since publication of the first edition in 1970, *Time Series Analysis* has served as one of the most influential and prominent works on the subject. This new edition maintains its balanced presentation of the tools for modeling and analyzing time series and also introduces the latest developments that have occurred in the field over the past decade through applications from areas such as business, finance, and engineering.

The *Fourth Edition* provides a clearly written exploration of the key methods for building, classifying, testing, and analyzing stochastic models for time series as well as their use in five important areas of application: forecasting; determining the transfer function of a system; modeling the effects of intervention events; developing multivariate dynamic models; and designing simple control schemes. Along with these classical uses, modern topics are introduced through the book's new features, which include:

- A new chapter on multivariate time series analysis, including a discussion of the challenge that arise with their modeling and an outline of the necessary analytical tools
- New coverage of forecasting in the design of feedback and feedforward control schemes
- A new chapter on nonlinear and long memory models, which explores additional models for application such as heteroscedastic time series, nonlinear time series models, and models for long memory processes
- Coverage of structural component models for the modeling, forecasting, and seasonal adjustment of time series
- A review of the maximum likelihood estimation for ARMA models with missing values

Numerous illustrations and detailed appendices supplement the book, while extensive references and discussion questions at the end of each chapter facilitate an in-depth understanding of both time-tested and modern concepts. With its focus on practical, rather than heavily mathematical, techniques, *Time Series Analysis*, Fourth Edition is the upper-undergraduate and graduate levels. this

book is also an invaluable reference for applied statisticians, engineers, and financial analysts.

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## **Editorial Review**

### **Review**

"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*, 2009)

"I think the book is very valuable and useful to graduate students in statistics, mathematics, engineering, and the like. Also, it could be of tremendous help to practioners. Even though the book is written in a clear, easy to follow narrative style with plenty of illustrations, one should nevertheless have a sufficient knowledge of graduate level mathematical statistics. By reading and understanding the book one should, in the end, feel very confident in time series and analysis." (*MAA Reviews*, January 13, 2009)

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### **From the Publisher**

This is a complete revision of a classic, seminal, and authoritative text that has been the model for most books on the topic written since 1970. It explores the building of stochastic (statistical) models for time series and their use in important areas of application --forecasting, model specification, estimation, and checking, transfer function modeling of dynamic relationships, modeling the effects of intervention events, and process control.

### **From the Back Cover**

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