



Time Series Analysis: With Applications in R, 2nd Edition

By Cryer, Jonathan D. Et. Al

Springer, New Delhi, 2014. Soft cover. Book Condition: New. Reprint. Time Series Analysis With Applications in R, Second Edition, presents an accessible approach to understanding time series models and their applications. Although the emphasis is on time domain ARIMA models and their analysis, the new edition devotes two chapters to the frequency domain and three to time series regression models, models for heteroscedasticity, and threshold models. All of the ideas and methods are illustrated with both real and simulated data sets. A unique feature of this edition is its integration with the R computing environment. The tables and graphical displays are accompanied by the R commands used to produce them. An extensive R package, TSA, which contains many new or revised R functions and all of the data used in the book, accompanies the written text. Script files of R commands for each chapter are available for download. There is also an extensive appendix in the book that leads the reader through the use of R commands and the new R package to carry out the analyses. Jonathan Cryer is Professor Emeritus, University of Iowa, in the Department of Statistics and Actuarial Science. He is a Fellow of the American...



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