



A First Course on Time Series Analysis

By Falk

Condition: New. Publisher/Verlag: epubli | Examples with SAS | Elements from time series analysis with the statistical software package SAS | A First Course on Time Series Analysis links up elements from time series analysis with a selection of statistical procedures used in general practice including the statistical software package SAS. Consequently this book addresses students of statistics as well as students of other branches such as economics, demography and engineering, where lectures on statistics belong to their academic training. But it is also intended for the practitioner who, beyond the use of statistical tools, is interested in their mathematical background. Numerous problems illustrate the applicability of the presented statistical procedures, where SAS gives the solutions. The programs used are explicitly listed and explained. No previous experience is expected neither in SAS nor in a special computer system so that a short training period is guaranteed. This book is meant for a two semester course (lecture, seminar or practical training) where the first three chapters can be dealt within the first semester. They provide the principal components of the analysis of a time series in the time domain. Chapters 4, 5 and 6 deal with its analysis in the frequency domain...



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