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The Analysis of Time Series: An Introduction, Sixth Edition (Chapman & Hall/CRC Texts in Statistical Science)

Chris Chatfield

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Since 1975, **The Analysis of Time Series: An Introduction** has introduced legions of statistics students and researchers to the theory and practice of time series analysis. With each successive edition, bestselling author Chris Chatfield has honed and refined his presentation, updated the material to reflect advances in the field, and presented interesting new data sets.

The sixth edition is no exception. It provides an accessible, comprehensive introduction to the theory and practice of time series analysis. The treatment covers a wide range of topics, including ARIMA probability models, forecasting methods, spectral analysis, linear systems, state-space models, and the Kalman filter. It also addresses nonlinear, multivariate, and long-memory models. The author has carefully updated each chapter, added new discussions, incorporated new datasets, and made those datasets available for download from www.crcpress.com. A free online appendix on time series analysis using R can be accessed at http://people.bath.ac.uk/mascc/TSA.usingR.doc.

Highlights of the Sixth Edition:

- A new section on handling real data
- New discussion on prediction intervals
- A completely revised and restructured chapter on more advanced topics, with new material on the aggregation of time series, analyzing time series in finance, and discrete-valued time series
- A new chapter of examples and practical advice
- Thorough updates and revisions throughout the text that reflect recent developments and dramatic changes in computing practices over the last few years

The analysis of time series can be a difficult topic, but as this book has demonstrated for two-and-a-half decades, it does not have to be daunting. The accessibility, polished presentation, and broad coverage of **The Analysis of Time Series** make it simply the best introduction to the subject available.

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