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Time Series Analysis: Forecasting and Control (Wiley Series in Probability and Statistics) 5th Edition, by George E. P. Box (Author), Gwilym M. Jenkins (Author), Gregory C. Reinsel (Author), Greta M. Ljung (Author) & 1 more. 3.9 out of 5 stars 13 ratings. ISBN-13: 978-1118675021.

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He was widely known for his work on time series analysis, most notably his groundbreaking work with Dr. Box on the Box-Jenkins models. The late Gregory CD. Reinsel, PHD, was professor and former chair of the department of Statistics at the University of Wisconsin-Madison.

9780130607744: Time Series Analysis: Forecasting & Control ...

Box, George E. P. Time series analysis : forecasting and control / George E.P. Box, Gwilym M. Jenkins, Gregory C. Reinsel. —4th ed. p. cm. Includes index. ISBN-978-0-470-27284-8 (cloth) 1. Time-series analysis. 2. Prediction theory. 3. Transfer functions. 4. Feedback control systems—Mathematical models. I. Jenkins, Gwilym M. II. Reinsel, Gregory C. III. Title

Time Series Analysis - Wiley Online Library

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Time Series Analysis | Wiley Series in Probability and ...

Box-Jenkins method. In time series analysis, the Box-Jenkins method, named after the statisticians George Box and Gwilym Jenkins, applies autoregressive moving average (ARMA) or autoregressive integrated moving average (ARIMA) models to find the best fit of a time-series model to past values of a time series .

Box-Jenkins method - Wikipedia

Description. 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 n the field over the past decade through applications from areas such as business, ...

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Text Book Example - Airline Passenger Data – Help center

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Box, G.E.P., Jenkins, G.M. and Reinsel, G.C. (1994) Time Series Analysis; Forecasting and Control. 3rd Edition, Prentice Hall, Englewood Cliff, New Jersey, has been cited by the following article: TITLE: Comparison of Two Time Series Decomposition Methods: Least Squares and Buys-Ballot Methods

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Time Series Analysis: Forecasting and Control - George E ...

The book by Box and Jenkins, Time Series Analysis Forecasting and Control (the later edition is Box, Jenkins and Reinsel, 1994) has a discussion on these forecast functions on pages 326 - 328. Again, if you have only a faint notion, but you do know that there was a trend upwards before differencing, pick a seasonal MA term and see what comes out in the diagnostics.

6.4.4.10. Box-Jenkins Analysis on Seasonal Data

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The Box-Jenkins methodology is a five-step process for identifying, selecting, and assessing conditional mean models (for discrete, univariate time series data). Establish the stationarity of your time series. If your series is not stationary, successively difference your series to attain stationarity.

Box-Jenkins Methodology - MATLAB & Simulink

The first step in the Box-Jenkins procedure is to difference the time series until it is stationary, thereby ensuring that trend and seasonal components are removed. In many instances one or two stage differencing is sufficient. The differenced series will be shorter than the source series by ctime steps, where cis the range of the differencing.

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