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This document contains solutions to selected problems in Peter J. Brockwell and Richard A. Davis, Introduction to Time Series and Forecasting, 2nd Edition, Springer New York, 2002. We

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Time Series: Theory and Methods, second edition (1991) P.J. Brockwell and R.A. Davis, Springer-Verlag, New York.

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and Methods. Reviewed in the United States on May 25, 2007. Excellent reading. This book covers mainly the frequentist approach to time series analysis in a very informative way. The book starts off by introducing Hilbert spaces, then moves to stationary ARMA processes and so on. My favourite is chapter 10 ...

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