



Time Series Analysis (Wiley Series in Probability and Statistics)

Wilfredo Palma

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A modern and accessible guide to the analysis of introductory time series data

Featuring an organized and self-contained guide, *Time Series Analysis* provides a broad introduction to the most fundamental methodologies and techniques of time series analysis. The book focuses on the treatment of univariate time series by illustrating a number of well-known models such as ARMA and ARIMA.

Providing contemporary coverage, the book features several useful and newly developed techniques such as weak and strong dependence, Bayesian methods, non-Gaussian data, local stationarity, missing values and outliers, and threshold models. *Time Series Analysis* includes practical applications of time series methods throughout, as well as:

- Real-world examples and exercise sets that allow readers to practice the presented methods and techniques
- Numerous detailed analyses of computational aspects related to the implementation of methodologies including algorithm efficiency, arithmetic complexity, and process time
- End-of-chapter proposed problems and bibliographical notes to deepen readers' knowledge of the presented material
- Appendices that contain details on fundamental concepts and select solutions of the problems implemented throughout
- A companion website with additional data files and computer codes

Time Series Analysis is an excellent textbook for undergraduate and beginning graduate-level courses in time series as well as a supplement for students in advanced statistics, mathematics, economics, finance, engineering, and physics. The book is also a useful reference for researchers and practitioners in time series analysis, econometrics, and finance.

Wilfredo Palma, PhD, is Professor of Statistics in the Department of Statistics at Pontificia Universidad Católica de Chile. He has published several refereed articles and has received over a dozen academic honors and awards. His research interests include time series analysis, prediction theory, state space systems, linear models, and econometrics. He is the author of *Long-Memory Time Series: Theory and Methods*, also published by Wiley.

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