



# 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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