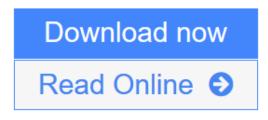# Introduction to Time Series Analysis and Forecasting (Wiley Series in Probability and Statistics)

Douglas C. Montgomery, Cheryl L. Jennings, Murat Kulahci

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"…[t]he book is great for readers who need to apply the methods and models presented but have little background in mathematics and statistics." -*MAA Reviews*

Thoroughly updated throughout, *Introduction to Time Series Analysis and Forecasting, Second Edition* presents the underlying theories of time series analysis that are needed to analyze time-oriented data and construct real-world short- to medium-term statistical forecasts.

Authored by highly-experienced academics and professionals in engineering statistics, the *Second Edition* features discussions on both popular and modern time series methodologies as well as an introduction to Bayesian methods in forecasting. *Introduction to Time Series Analysis and Forecasting, Second Edition* also includes:

- Over 300 exercises from diverse disciplines including health care, environmental studies, engineering, and finance
- More than 50 programming algorithms using JMP®, SAS®, and R that illustrate the theory and practicality of forecasting techniques in the context of time-oriented data
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Introduction to Time Series Analysis and Forecasting, Second Edition is an ideal textbook upper-undergraduate and graduate-levels courses in forecasting and time series. The book is also an excellent reference for practitioners and researchers who need to model and analyze time series data to generate forecasts.

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