

<<时间序列与预测>>

图书基本信息

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前言

This book is aimed at the reader who wishes to gain a working knowledge of timeseries and forecasting methods as applied in economics, engineering and the natural and social sciences. Unlike our earlier book, *Time Series: Theory and Methods*, re-referred to in the text as TSTM, this one requires only a knowledge of basic calculus, matrix algebra and elementary statistics at the level (for example) of Mendenhall, Wackerly and Scheaffer (1990) . It is intended for upper-level undergraduate students and beginning graduate students. The emphasis is on methods and the analysis of data sets. The student version of the time series package ITSM2000, enabling the reader to reproduce most of the calculations in the text (and to analyze further data sets of the reader's own choosing) , is included on the CD-ROM -- which accompanies the book. The data sets used in the book are also included. The package requires an IBM-compatible PC operating under Windows 95, NT version 4.0, or a later version of either of these operating systems. The program ITSM can be run directly from the CD-ROM or installed on a hard disk as described at the beginning of Appendix D, where a detailed introduction to the package is provided. Very little prior familiarity with computing is required in order to use the computer package. Detailed instructions for its use are found in the on-line help files which are accessed, when the program ITSM is running, by selecting the menu option Help>Contents and selecting the topic of interest. Under the heading Data you will find information concerning the data sets stored on the CD-ROM. The book can also be used in conjunction with other computer packages for handling time series. Chapter 14 of the book by Venables and Ripley (1994) describes how to perform many of the calculations using S-plus. There are numerous problems at the end of each chapter, many of which involve use of the programs to study the data sets provided. To make the underlying theory accessible to a wider audience, we have stated some of the key mathematical results without proof, but have attempted to ensure that the logical structure of the development is otherwise complete. (References to proofs are provided for the interested reader.)

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内容概要

《时间序列与预测(英文版)(第2版)》是时间序列领域的名著。特色在于注重实际应用。深浅适中，适用面广，示例和习题丰富，有微积分、线性代数和统计学基础知识即可阅读。书中全面介绍了经济、工程、自然科学和社会科学中所用的时间序列和预测方法，核心内容是平稳过程、ARMA模型和ARIMA模型、多元时间序列和状态空间模型、谱分析。书中配有时间序列软件包ITSM2000学生版，更加方便读者学习。

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1998年荣获计量经济学Koopmans奖。

他是Stochastic Processes and Their Applications , Annals of Applied Probability等期刊编委，是Proceedings of the American Mathematics Society的统计学领域主编。

<<时间序列与预测>>

书籍目录

1. Introduction
 1.1. Examples of Time Series
 1.2. Objectives of Time Series Analysis
 1.3. Some Simple Time Series Models
 1.3.1. Some Zero-Mean Models
 1.3.2. Models with Trend and Seasonality
 1.3.3. A General Approach to Time Series Modeling
 1.4. Stationary Models and the Autocorrelation Function
 1.4.1. The Sample Autocorrelation Function
 1.4.2. A Model for the Lake Huron Data
 1.5. Estimation and Elimination of Trend and Seasonal Components
 1.5.1. Estimation and Elimination of Trend in the Absence of Seasonality
 1.5.2. Estimation and Elimination of Both Trend and Seasonality
 1.6. Testing the Estimated Noise Sequence
 Problems
 2. Stationary Processes
 2.1. Basic Properties
 2.2. Linear Processes
 2.3. Introduction to ARMA Processes
 2.4. Properties of the Sample Mean and Autocorrelation Function
 2.4.1. Estimation of μ
 2.4.2. Estimation of $\gamma(\cdot)$ and $\rho(\cdot)$
 2.5. Forecasting Stationary Time Series
 2.5.1. The Durbin-Levinson Algorithm
 2.5.2. The Innovations Algorithm
 2.5.3. Prediction of a Stationary Process in Terms of Infinitely Many Past Values
 2.6. The Wold Decomposition
 Problems
 3. ARMA Models
 3.1. ARMA(p, q) Processes
 3.2. The ACF and PACF of an ARMA(p, q) Process
 3.2.1. Calculation of the ACVF
 3.2.2. The Autocorrelation Function
 3.2.3. The Partial Autocorrelation Function
 3.2.4. Examples
 3.3. Forecasting ARMA Processes
 Problems
 4. Spectral Analysis
 4.1. Spectral Densities
 4.2. The Periodogram
 4.3. Time-Invariant Linear Filters
 4.4. The Spectral Density of an ARMA Process
 Problems
 5. Modeling and Forecasting with ARMA Processes
 5.1. Preliminary Estimation
 5.1.1. Yule-Walker Estimation
 5.1.2. Burg's Algorithm
 5.1.3. The Innovations Algorithm
 5.1.4. The Hannan-Rissanen Algorithm
 5.2. Maximum Likelihood Estimation
 5.3. Diagnostic Checking
 5.3.1. The Graph of $\hat{\rho}_k$
 5.3.2. The Sample ACF of the Residuals
 5.3.3. Tests for Randomness of the Residuals
 5.4. Forecasting
 5.5. Order Selection
 5.5.1. The FPE Criterion
 5.5.2. The AICC Criterion
 Problems
 6. Nonstationary and Seasonal Time Series Models
 6.1. ARIMA Models for Nonstationary Time Series
 6.2. Identification Techniques
 6.3. Unit Roots in Time Series Models
 6.3.1. Unit Roots in Autoregressions
 6.3.2. Unit Roots in Moving Averages
 6.4. Forecasting ARIMA Models
 6.4.1. The Forecast Function
 6.5. Seasonal ARIMA Models
 6.5.1. Forecasting SARIMA Processes
 6.6. Regression with ARMA Errors
 6.6.1. OLS and GLS Estimation
 6.6.2. ML Estimation
 Problems
 7. Multivariate Time Series
 7.1. Examples
 7.2. Second-Order Properties of Multivariate Time Series
 7.3. Estimation of the Mean and Covariance Function
 7.3.1. Estimation of μ
 7.3.2. Estimation of $F(h)$
 7.3.3. Testing for Independence of Two Stationary Time Series
 7.3.4. Bartlett's Formula
 7.4. Multivariate ARMA Processes
 7.4.1. The Covariance Matrix Function of a Causal ARMA Process
 7.5. Best Linear Predictors of Second-Order Random Vectors
 7.6. Modeling and Forecasting with Multivariate AR Processes
 7.6.1. Estimation for Autoregressive Processes Using Whittle's Algorithm
 7.6.2. Forecasting Multivariate Autoregressive Processes
 7.7. Cointegration
 Problems
 8. State-Space Models
 8.1. State-Space Representations
 8.2. The Basic Structural Model
 8.3. State-Space Representation of ARIMA Models
 8.4. The Kalman Recursions
 8.5. Estimation For State-Space Models
 8.6. State-Space Models with Missing Observations
 8.7. The EM Algorithm
 8.8. Generalized State-Space Models
 8.8.1. Parameter-Driven Models
 8.8.2. Observation-Driven Models
 Problems
 9. Forecasting Techniques
 9.1. The ARAR Algorithm
 9.1.1. Memory Shortening
 9.1.2. Fitting a Subset Autoregression
 9.1.3. Forecasting
 9.1.4. Application of the ARAR Algorithm
 9.2. The Holt-Winters Algorithm
 9.2.1. The Algorithm
 9.2.2. Holt-Winters and ARIMA Forecasting
 9.3. The Holt-Winters Seasonal Algorithm
 9.3.1. The Algorithm
 9.3.2. Holt-Winters Seasonal and ARIMA Forecasting
 9.4. Choosing a Forecasting Algorithm
 Problems
 10. Further Topics
 10.1. Transfer Function Models
 10.1.1. Prediction Based on a Transfer Function Model
 10.2. Intervention Analysis
 10.3. Nonlinear Models
 10.3.1. Deviations from Linearity
 10.3.2. Chaotic Deterministic Sequences
 10.3.3. Distinguishing Between White Noise and iid Sequences
 10.3.4. Three Useful Classes of Nonlinear Models
 10.3.5. Modeling Volatility
 10.4. Continuous-Time Models
 10.5. Long-Memory Models
 Problems
 A. Random Variables and Probability Distributions
 A.1. Distribution Functions and Expectation
 A.2. Random Vectors
 A.3. The Multivariate Normal Distribution
 Problems
 B Statistical Complements
 C Mean Square Convergence
 D An ITSM Tutorial
 References
 Index

<<时间序列与预测>>

章节摘录

插图：

<<时间序列与预测>>

媒体关注与评论

“这本书就像一书很好的科幻小说，让你爱不释手。

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阅读本书是一种享受，极力推荐。

这是本领域最好的入门教材。

”——国际统计学会(ISI)书评

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编辑推荐

《时间序列与预测(英文版第2版)》全面介绍了经济学、工程学、自然科学和社会科学中所用的时间序列和预测方法，核心内容是平稳过程、ARMA过程、ARIMA过程、多变量时间序列、状态空间模型和谱分析。

另外，《时间序列与预测(英文版第2版)》还介绍了Burg算法、Hannan—Riissanen算法、EM算法、结构模型、指数平滑、转移函数模型、非线性模型、连续时间模型和长记忆模型等，每章的末尾都有大量习题，供读者巩固所学概念和方法，《时间序列与预测(英文版第2版)》强调方法和数据集的分析，配有时间序列软件包ITSM2000的学生版。

《时间序列与预测(英文版第2版)》适合作为各专业学生时间序列入门课程的教材，也适合其他有兴趣的科研工作者阅读。

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