Time Series Analysis and Forecasting by Example

By Søren Bisgaard, Murat Kulahci

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An intuition-based approach enables you to master time series analysis with ease

Time Series Analysis and Forecasting by Example provides the fundamental techniques in time series analysis using various examples. By introducing necessary theory through examples that showcase the discussed topics, the authors successfully help readers develop an intuitive understanding of seemingly complicated time series models and their implications.

The book presents methodologies for time series analysis in a simplified, example-based approach. Using graphics, the authors discuss each presented example in detail and explain the relevant theory while also focusing on the interpretation of results in data analysis. Following a discussion of why autocorrelation is often observed when data is collected in time, subsequent chapters explore related topics, including:

- Graphical tools in time series analysis
- Procedures for developing stationary, non-stationary, and seasonal models
- How to choose the best time series model
- Constant term and cancellation of terms in ARIMA models
- Forecasting using transfer function-noise models

The final chapter is dedicated to key topics such as spurious relationships, autocorrelation in regression, and multiple time series. Throughout the book, real-world examples illustrate step-by-step procedures and instructions using statistical software packages such as SAS®, JMP, Minitab, SCA, and R. A related Web site features PowerPoint slides to accompany each chapter as well as the book's data sets.

With its extensive use of graphics and examples to explain key concepts, *Time Series Analysis and Forecasting by Example* is an excellent book for courses on time series analysis at the upper-undergraduate and graduate levels. it also serves as a valuable resource for practitioners and researchers who carry out data and

time series analysis in the fields of engineering, business, and economics.

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Editorial Review

Review

"It is a suitable text for courses on time series analysis at the (upper) undergraduate and graduate level. It can also serve as a guide for practitioners and researchers who carry out time series analysis in engineering, business and economics." (*Zentralblatt MATH*, 2012)

"Time Series Analysis and Forecasting by Example is well recommended as a great introductory book for students transitioning from general statistics to time series as well as a good source book for intermediate level time series model builders." (Book Pleasures, 2012)

"They set out to provide an introduction that is easy to understand and use, and that draws heavily from examples to demonstrate the principles and techniques." (Book News, 1 October 2011)

From the Back Cover

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About the Author

The late **Søren Bisgaard**, PhD, was professor of technology management at the University of Massachusetts Amherst. Throughout his esteemed career, Dr. Bisgaard made significant research contributions in the areas of experimental design, operations management, time series analysis, and Lean Six Sigma. A Fellow of the American Statistical Association and the American Society for Quality, he was also one of the cofounders of the European Network for Business and Industrial Statistics (ESBIS) in 1999. Dr. Bisgaard was awarded many honors for his achievements in the field of statistics, including the Brumbaugh Award (1988, 1996, and 2008), the Shewhart Medal (2002), the William G. Hunter Award (2002), and the George Box Award (2004).

Murat Kulahci, PhD, is Associate Professor of Statistics in the Department of Informatics and Mathematical Modeling at the Technical University of Denmark. He has authored or coauthored over forty journal articles in the areas of time series analysis, design of experiments, and statistical process control and monitoring. Dr. Kulahci is coauthor of Introduction to Time Series Analysis and Forecasting (Wiley).

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