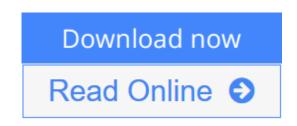


Statistical Methods for Forecasting (Wiley Series in Probability and Statistics)

By Bovas Abraham, Johannes Ledolter



Statistical Methods for Forecasting (Wiley Series in Probability and Statistics) By Bovas Abraham, Johannes Ledolter

The Wiley-Interscience Paperback Series consists of selected books that have been made more accessible to consumers in an effort to increase global appeal and general circulation. With these new unabridged softcover volumes, Wiley hopes to extend the lives of these works by making them available to future generations of statisticians, mathematicians, and scientists.

"This book, it must be said, lives up to the words on its advertising cover: 'Bridging the gap between introductory, descriptive approaches and highly advanced theoretical treatises, it provides a practical, intermediate level discussion of a variety of forecasting tools, and explains how they relate to one another, both in theory and practice.' It does just that!" -Journal of the Royal Statistical Society

"A well-written work that deals with statistical methods and models that can be used to produce short-term forecasts, this book has wide-ranging applications. It could be used in the context of a study of regression, forecasting, and time series analysis by PhD students; or to support a concentration in quantitative methods for MBA students; or as a work in applied statistics for advanced undergraduates."

-Choice

Statistical Methods for Forecasting is a comprehensive, readable treatment of statistical methods and models used to produce short-term forecasts. The interconnections between the forecasting models and methods are thoroughly explained, and the gap between theory and practice is successfully bridged. Special topics are discussed, such as transfer function modeling; Kalman filtering; state space models; Bayesian forecasting; and methods for forecast evaluation, comparison, and control. The book provides time series, autocorrelation, and partial autocorrelation plots, as well as examples and exercises using real data. Statistical Methods for Forecasting serves as an outstanding textbook for advanced undergraduate and graduate courses in statistics, business, engineering, and the social sciences, as well as a working reference for professionals in business, industry, and government.

<u>Download</u> Statistical Methods for Forecasting (Wiley Series ...pdf

Read Online Statistical Methods for Forecasting (Wiley Serie ...pdf

Statistical Methods for Forecasting (Wiley Series in Probability and Statistics)

By Bovas Abraham, Johannes Ledolter

Statistical Methods for Forecasting (Wiley Series in Probability and Statistics) By Bovas Abraham, Johannes Ledolter

The Wiley-Interscience Paperback Series consists of selected books that have been made more accessible to consumers in an effort to increase global appeal and general circulation. With these new unabridged softcover volumes, Wiley hopes to extend the lives of these works by making them available to future generations of statisticians, mathematicians, and scientists.

"This book, it must be said, lives up to the words on its advertising cover: 'Bridging the gap between introductory, descriptive approaches and highly advanced theoretical treatises, it provides a practical, intermediate level discussion of a variety of forecasting tools, and explains how they relate to one another, both in theory and practice.' It does just that!" -Journal of the Royal Statistical Society

"A well-written work that deals with statistical methods and models that can be used to produce short-term forecasts, this book has wide-ranging applications. It could be used in the context of a study of regression, forecasting, and time series analysis by PhD students; or to support a concentration in quantitative methods for MBA students; or as a work in applied statistics for advanced undergraduates." -Choice

Statistical Methods for Forecasting is a comprehensive, readable treatment of statistical methods and models used to produce short-term forecasts. The interconnections between the forecasting models and methods are thoroughly explained, and the gap between theory and practice is successfully bridged. Special topics are discussed, such as transfer function modeling; Kalman filtering; state space models; Bayesian forecasting; and methods for forecast evaluation, comparison, and control. The book provides time series, autocorrelation, and partial autocorrelation plots, as well as examples and exercises using real data. Statistical Methods for Forecasting serves as an outstanding textbook for advanced undergraduate and graduate courses in statistics, business, engineering, and the social sciences, as well as a working reference for professionals in business, industry, and government.

Statistical Methods for Forecasting (Wiley Series in Probability and Statistics) By Bovas Abraham, Johannes Ledolter Bibliography

- Sales Rank: #1963445 in Books
- Published on: 1983-09-19
- Original language: English
- Number of items: 1
- Dimensions: 9.31" h x 1.07" w x 6.28" l, .0 pounds
- Binding: Hardcover
- 464 pages

<u>Download</u> Statistical Methods for Forecasting (Wiley Series ...pdf

Read Online Statistical Methods for Forecasting (Wiley Serie ...pdf

Editorial Review

From the Publisher

Presents the statistical methods and models used in the production of short-term forecasts. Deals with special topics such as transfer function analysis, Kalman filtering, state space models, Bayesian forecasting, and forecast evaluation. Explains their interconnections, and bridges the gap between theory and practice. Provides time series, autocorrelation, and partial autocorrelation plots. Includes examples and exercises using real data.

From the Inside Flap

Statistical Methods for Forecasting is a comprehensive, readable treatment of statistical models and methods used to produce short-term forecasts. Bridging the gap between introductory, descriptive approaches and highly advanced theoretical treatises, it provides a practical intermediate-level discussion of a venery of forecasting tools, and explains how they relate to one another both in theory and practice. While the emphasis is on the familiar regression models, and exponential smoothing and parametric time series models for nonseasonal and seasonal data, the text also treats a number of special topics such as transfer function analysis, Kalman filtering, state space models, Bayesian forecasting, seasonal adjustment and forecast evaluation. A unique feature of the presentation is the interrelation of forecasts from exponential smoothing and forecasts from ARIMA (autoregressive integrated moving average) time series models. This discussion shows which ARIMA models imply the various exponential smoothing forecast procedures as special cases. The text also adopts a model-based approach to forecasting, one which uses available data to construct appropriate models. Statistical Methods for Forecasting serves as an outstanding textbook for graduate and advanced undergraduate courses in forecasting for students of statistics, mathematics, business, engineering, and the social sciences, as well as a basic working reference for professional forecasters in business, industry, and government. It includes a large number of examples and exercises (using real data) and provides numerous time series, autocorrelation and partial autocorrelation plots as illustrations.

From the Back Cover

Econometric Analysis by Control Methods Gregory C. Chow Reports on new developments in the techniques and applications of stochastic control in economics that have token place since the author's Analysis and Control of Dynamic Economic Systems (Wiley, 1975). Includes techniques tailored to nonlinear, simultaneous-equation models in economics, and a guide to a computer program for finding optimal control solutions; control techniques for the analysis and formulation of economic policies and the comparison of econometric models; estimation and control of econometric models under the assumption of rational expectations; and the application of stochastic control methods to models in continuous time. 1981 320 pp. Regression Diagnostics Identifying Influential Data and Sources of Collinearity David A. Belsley, Edwin Kuh and Roy E. Welsch Provides practicing statisticians and econometricians with new tools for assessing quality and reliability of regression estimates. Diagnostic techniques are developed that: aid in the systematic location of data points that are unusual or inordinately influential; measure the presence and intensity of collinear relations among the regression data; help to identify the variables involved in each; pinpoint estimated coefficients that are potentially the most adversely affected. Emphasizes diagnostics and includes suggestions for remedial action. Wiley Series in Probability and Mathematical Statistics. 1980 292 pp. Forecasting with Univariate Box-Jenkins Models Concepts and Cases Alan Pankratz Explains the concepts and use of univariate Box-Jenkins/ARIMA analysis and forecasting through 15 case studies. Cases show how to build good ARIMA models in a step-by-step manner using red data. Also includes examples of model misspecification. Provides guidance to alternative models and discusses reasons for choosing one over another. 1983 560 pp.

Users Review

From reader reviews:

Jack Young:

Now a day people who Living in the era just where everything reachable by match the internet and the resources in it can be true or not need people to be aware of each data they get. How individuals to be smart in receiving any information nowadays? Of course the correct answer is reading a book. Studying a book can help men and women out of this uncertainty Information specifically this Statistical Methods for Forecasting (Wiley Series in Probability and Statistics) book as this book offers you rich details and knowledge. Of course the information in this book hundred per cent guarantees there is no doubt in it as you know.

Betty Epperson:

The book untitled Statistical Methods for Forecasting (Wiley Series in Probability and Statistics) contain a lot of information on that. The writer explains the girl idea with easy technique. The language is very clear and understandable all the people, so do not really worry, you can easy to read that. The book was published by famous author. The author brings you in the new time of literary works. It is easy to read this book because you can please read on your smart phone, or model, so you can read the book throughout anywhere and anytime. In a situation you wish to purchase the e-book, you can open up their official web-site along with order it. Have a nice study.

Brian Alexander:

That e-book can make you to feel relax. This kind of book Statistical Methods for Forecasting (Wiley Series in Probability and Statistics) was bright colored and of course has pictures on there. As we know that book Statistical Methods for Forecasting (Wiley Series in Probability and Statistics) has many kinds or variety. Start from kids until teenagers. For example Naruto or Investigator Conan you can read and think you are the character on there. Therefore , not at all of book are generally make you bored, any it can make you feel happy, fun and loosen up. Try to choose the best book for yourself and try to like reading that.

Todd Voss:

Some individuals said that they feel fed up when they reading a reserve. They are directly felt that when they get a half regions of the book. You can choose the particular book Statistical Methods for Forecasting (Wiley Series in Probability and Statistics) to make your own personal reading is interesting. Your current skill of reading expertise is developing when you similar to reading. Try to choose easy book to make you enjoy to see it and mingle the opinion about book and studying especially. It is to be initial opinion for you to like to available a book and read it. Beside that the book Statistical Methods for Forecasting (Wiley Series in Probability and Statistics) can to be your brand new friend when you're experience alone and confuse using what must you're doing of their time.

Download and Read Online Statistical Methods for Forecasting (Wiley Series in Probability and Statistics) By Bovas Abraham, Johannes Ledolter #OF41XRYQSZJ

Read Statistical Methods for Forecasting (Wiley Series in Probability and Statistics) By Bovas Abraham, Johannes Ledolter for online ebook

Statistical Methods for Forecasting (Wiley Series in Probability and Statistics) By Bovas Abraham, Johannes Ledolter Free PDF d0wnl0ad, audio books, books to read, good books to read, cheap books, good books, online books, books online, book reviews epub, read books online, books to read online, online library, greatbooks to read, PDF best books to read, top books to read Statistical Methods for Forecasting (Wiley Series in Probability and Statistics) By Bovas Abraham, Johannes Ledolter books to read online.

Online Statistical Methods for Forecasting (Wiley Series in Probability and Statistics) By Bovas Abraham, Johannes Ledolter ebook PDF download

Statistical Methods for Forecasting (Wiley Series in Probability and Statistics) By Bovas Abraham, Johannes Ledolter Doc

Statistical Methods for Forecasting (Wiley Series in Probability and Statistics) By Bovas Abraham, Johannes Ledolter Mobipocket

Statistical Methods for Forecasting (Wiley Series in Probability and Statistics) By Bovas Abraham, Johannes Ledolter EPub

OF41XRYQSZJ: Statistical Methods for Forecasting (Wiley Series in Probability and Statistics) By Bovas Abraham, Johannes Ledolter