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Jonathan D. Cryer  
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# Time Series Analysis

With Applications in R



Second Edition

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second edition of an excellent text on time series

By Michael R. Chernick

Jonathan Cryer wrote a very nice introductory text on time series analysis in 1986. The book emphasized the time domain approach and particularly the Box-Jenkins approach. There have been many advances in time series analysis over the 22 years that have past since the publication of that book. In this up-to-date edition K.-S. Chan has joined as coauthor. The book now includes such topics as threshold models, time series regression models and outlier detection in time series. Also included for the first time in this edition are the heteroscedastic models including the ARCH and GARCH models. There is also good coverage of frequency domain analysis. An appendix of R commands to do the analyses in the various chapters is also a nice new feature of this edition.

46 of 48 people found the following review helpful.

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The book is OK but it falls behind other available texts at comparable or lower prices. I agree with others that the book is not the best introduction and neither a must-have rigorous reference. The main contribution is that it does account for some topics not typically found in most time series textbooks as mentioned in Dr. Chernick's review. The new edition of the classic by Box et al and the introductory text by Brockwell and Davis (ITSF) are much superior to Shumway and Stoffer in terms of introducing the core subject (ARIMA modelling) though not using R. If one wants R material (which by the way has powerful time series resources) than the book by Cryer and Chan does a much better job. If one wants more theory and technical detail, and also a solid introduction to multivariate methods, then the theoretical book by Brockwell and Davis (TSTM) and Hamilton's text are way better than this book. Applied economists wanting intro material should check Ender's applied text and engineers serious about time series cannot do better than owning Box et al and the (frequency domain) book by Percival and Walden. Statisticians and advanced readers can go to the two theoretical books I mentioned before.

0 of 0 people found the following review helpful.

Useful However Abstruse

By AJ Perry

I used this in a graduate level course and found the structure of the subjects useful and the addition of R syntax marginally synthetic, particularly in appendices. However, many of the topics covered in chapter exercises include tasks in following chapters; this is NOT useful! Additionally, some of the syntax used in

Exhibits are inconclusive and only marginally helpful e.g. incomplete script [clearly a editorial oversight]. When prescribing to this text be prepared to use Cran's R directories references for assistance; R proficiency dependent. This is a sound text likely as supplemental material but not exclusively.

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