

《时间序列分析》

图书基本信息

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内容概要

本书自1970年初版以来，不断修订再版，以其经典性和权威性成为有关时间序列分析领域书籍的典范。书中涉及时间序列随机(统计)模型的建立及许多重要的应用领域的使用，包括预测，模型的描述、估计、识别和诊断，动态关系的传递函数的识别、拟合及检验，干预事件影响的建模和过程控制等专题。本书叙述简明，强调实际技术，配有大量实例。

本书可作为统计和相关专业高年级本科生或研究生教材，也可以作为统计专业技术人员的参考书。

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作者简介

George E.P.Box 国际级统计学家。曾于1960年创立威斯康星大学统计系并任该系主任，现为该校名誉教授。BOX发表过200多篇论文，出版过很多重要著作，其中本书和STATISTICE FOR EXPERIMENTERS为其代表作。

Gwilym M.Jenkins 已故国际级统计学家。曾于1966年创立了英国

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《时间序列分析》

媒体关注与评论

时间序列分析是一门实用性很强、蓬勃发展的数据分析技术，现在广泛地应用于工业质量控制、生物基因工程和金融数据分析等诸多领域。而这一切的发展不能不提到G.E.P.BOX和G.M.JE-NKINS以及二人合著的最早于1970年出版的《时间序列分析——预测与控制》。由于二位对时间序列数据分析的巨大贡献，大家将本书提出的ARIMA模型命名为BOX-JENKINS模型。在这本时间序列分析经典之作中，几位统计大家用极其通俗的语言，运用大量的实例，深入浅出而又形象地阐明时间序列分析的精髓，使读者免去过多繁杂的数学公式推导证明，而很快掌握实践的技巧，体会其中直观而深刻的思想。相信每一位研读此书的读者都会获益匪浅。

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精彩短评

- 1、CLASSIC
- 2、书不错，但是理解起来有难度
- 3、 Havenotgotit.Ihopeitwouldbeawesome

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