

References for “Time Series Analysis” (HS08)

Books covering the level of the course

- Box, G.E., Jenkins, G.M. and Reinsel, G. C. (1994). Time Series: Forecasting and Control (3rd edition). Prentice Hall.

Historical textbook, first edition in 1968. This book had a key influence on the development of modern time series analysis.

- Brockwell, P.J. and Davis, R.A. (1991). Time Series. Theory and Methods (2nd edition). Springer.

Covers many mathematical details; but not very broad in terms of applications.

- Shumway, R. H. and Stoffer, D. S. (2006). Time Series Analysis and its Applications (2nd edition). Springer.

A good mix of mathematical details and applications. This is the recommended textbook for the course.

More elementary textbooks

- Brockwell, P.J. and Davis, R.A. (2002). Introduction to Time Series and Forecasting. 2nd edition. Springer.
- Chatfield, C. (2004): The Analysis of Time Series: An Introduction (6th Edition). Chapman and Hall.
- Diggle, P.J. (1990). Time Series. A Biostatistical Introduction. Oxford University Press.