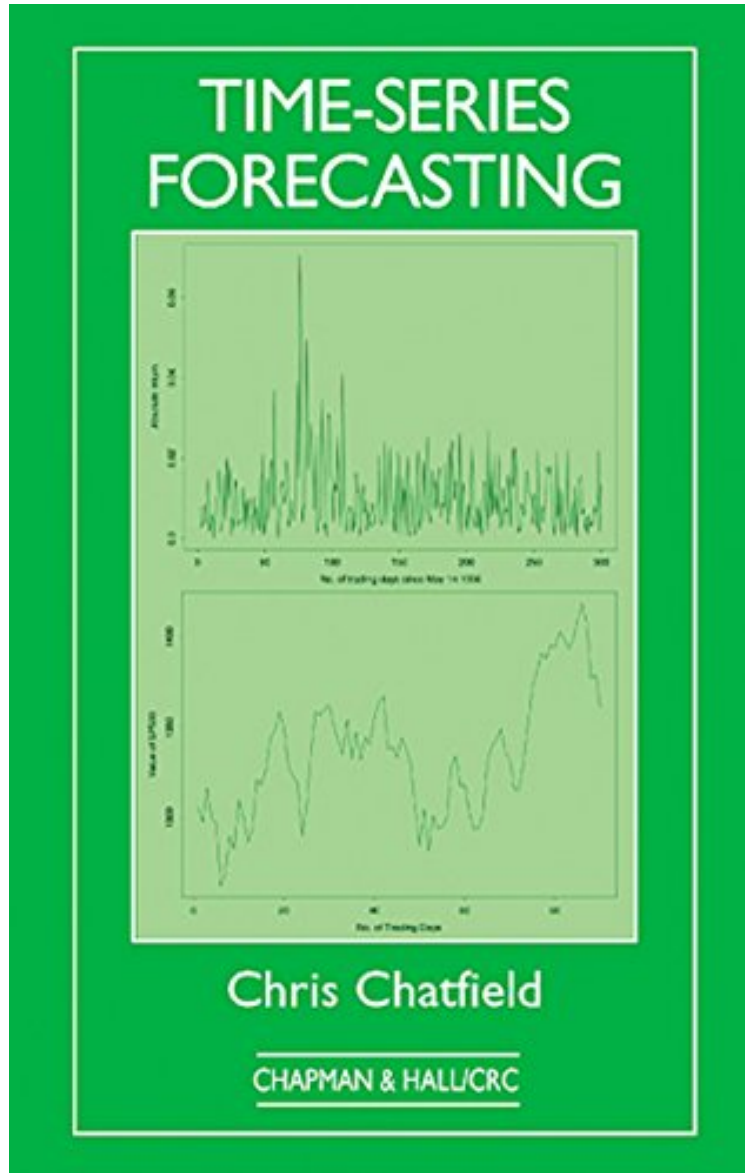


Time-Series Forecasting

Chris Chatfield

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Chris Chatfield : Time-Series Forecasting before purchasing it in order to gauge whether or not it would be worth my time, and all praised Time-Series Forecasting:

1 of 1 people found the following review helpful. one of best books on the topic By D. Progovac This well-written and comprehensive review of current time-series and forecasting methods where author explains all major ideas and drawbacks of current techniques in time-series forecasting. It is meant to be a beacon through other books and papers where authors only state mathematical content without sufficient explaining, as majority of text books are, why

something is derived or how and when it can be used. Professor Chatfield here selflessly shares his views and understanding of these methods with his readers. 1 of 9 people found the following review helpful. Don't waste your money on this book. By Unknown The title of the book is "Time Series Forecasting" but unfortunately the author doesn't provide much on the topic. The book gives vague generalization without examples on how to write equations. The author is a mathematician not an Economist specialized in Time Series which I wish I knew before buying the book. He gives vague mathematical description in theory for time series techniques but offer very little on forecasting techniques. For instance, I was looking on how one would write the forecast equations for AR(1), AR(p) after estimating the model but didn't find anything. Same thing if you want to estimate MA(1) and MA(q), the author doesn't explain how the forecast equation is written. Namely, what do you do to with the lagged variables and error terms in the theoretical equations to get the predicted values i.e. the forecast equations. To conclude, now I know why no one else had bought the book on before I did. It is not worth the price and the title is misleading.

From the author of the bestselling "Analysis of Time Series," Time-Series Forecasting offers a comprehensive, up-to-date review of forecasting methods. It provides a summary of time-series modelling procedures, followed by a brief catalogue of many different time-series forecasting methods, ranging from ad-hoc methods through ARIMA and state-space modelling to multivariate methods and including recent arrivals, such as GARCH models, neural networks, and cointegrated models. The author compares the more important methods in terms of their theoretical inter-relationships and their practical merits. He also considers two other general forecasting topics that have been somewhat neglected in the literature: the computation of prediction intervals and the effect of model uncertainty on forecast accuracy. Although the search for a "best" method continues, it is now well established that no single method will outperform all other methods in all situations-the context is crucial. Time-Series Forecasting provides an outstanding reference source for the more generally applicable methods particularly useful to researchers and practitioners in forecasting in the areas of economics, government, industry, and commerce.