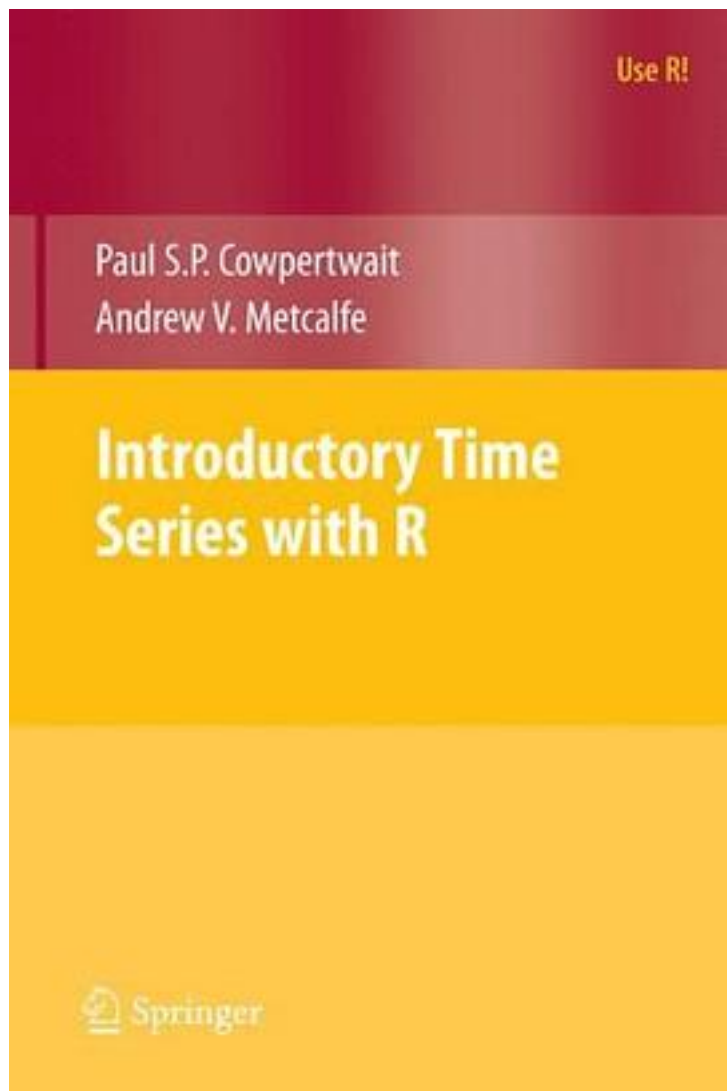# Introductory Time Series with R

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Yearly global mean temperature and ocean levels, daily share prices, and the signals transmitted back to Earth by the Voyager space craft are all examples of sequential observations over time known as time series. This book gives you a step-by-step introduction to analysing time series using the open source software R. Each time series model is motivated with practical applications, and is defined in mathematical notation. Once the model has been introduced it is used to generate synthetic data, using R code, and these generated data are then used to estimate its parameters. This sequence enhances understanding of both the time series model and the R function used to fit the model to data. Finally, the model is used to analyse observed data taken from a practical application. By using R, the whole procedure can be reproduced by the reader. All the data sets used in the book are available on the website http://www.massey.ac.nz/~pscowper/ts.

The book is written for undergraduate students of mathematics, economics, business and finance, geography, engineering and related disciplines, and postgraduate students who may need to analyse time series as part of their taught programme or their research.

Paul Cowpertwait is a senior lecturer in statistics at Massey University with a substantial research record in both the theory and applications of time series and stochastic models. Andrew Metcalfe is an associate professor in the School of Mathematical Sciences at the University of Adelaide, and an author of six statistics text books and numerous research papers. Both authors have extensive experience of teaching time series to students at all levels.

作者介绍:

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标签

R

TimeSeries

统计

数据挖掘

计量

统计学

数学

statistics

评论

很实用

其实没全部读完，浏览了一半，还不错的入门书。

简单易懂，后几章难度抖升。

备课需要，读完了全书。定位很清晰【时间序列入门】，脉络也很清楚。每一个知识点都点到为止，但是讲解的角度很好，行文也非常自信。例子也都选的不错。文章最后谱分析花的篇幅有点偏重，我猜作者比较喜欢这个方法。。。状态空间模型讲的稍显粗糙。

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书评

Paul Cowpertwait
原是新西兰梅西大学北岸校区的讲师，主讲TimeSeries。入学的时候，我选了Timeseries的课程，无奈校区没有主讲教师，只能通过远程授课。
上了一段时间，才知晓本校区原先就有大牛。09-10年左右Paul已经转到AUT（奥克兰理工大学）做副教授。他的研究方面涉及降...

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