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Richard A. Davis is the current President of the Institute of Mathematical Statistics and, with W.T.M. Dunsmuir, winner of the Koopmans Prize. Professors Brockwell and Davis are coauthors of the widely used advanced text, Time Series: Theory and Methods, Second Edition (Springer-Verlag, 1991).

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Brockwell, Peter J. and Davis, Richard A. (1991). Time Series: Theory and Methods. Springer-Verlag. Brockwell, Peter J. and Davis, Richard A. (1987, 2002). Introduction to Time Series and Forecasting. Springer. We also thank various on-line open resources for time series analysis.

Time Series Analysis -- An Introduction -- AMS 586

Brockwell Davis Solutions Manual series classification has actually been around for a while. But it has so far mostly been limited to research labs, rather than industry applications. But there is a lot of research going on, new datasets being created and a number of new algorithms being proposed. A Hands-On Introduction to Time Series

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