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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

This document contains solutions to selected problems in Peter J. Brockwell and Richard A. Davis, Introduction to Time Series and Forecasting, 2nd Edition, Springer New York, 2002.

Solutions to selected problems in Brockwell and Davis

Peter J. Brockwell Richard A. Davis Time Series: Theory and Methods Second Edition With 124 Illustrations ... §5.1 The Prediction Equations in the Time Domain 166 ... §11.1 Second Order Properties of Multivariate Time Series 402 §11.2 Estimation of the Mean and Covariance Function 405

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