

Preface to the Second Edition

This edition contains a large number of additions and corrections scattered throughout the text, including the incorporation of a new chapter on state-space models. The companion diskette for the IBM PC has expanded into the software package *ITSM: An Interactive Time Series Modelling Package for the PC*, which includes a manual and can be ordered from Springer-Verlag.*

We are indebted to many readers who have used the book and programs and made suggestions for improvements. Unfortunately there is not enough space to acknowledge all who have contributed in this way; however, special mention must be made of our prize-winning fault-finders, Sid Resnick and F. Pukelsheim. Special mention should also be made of Anthony Brockwell, whose advice and support on computing matters was invaluable in the preparation of the new diskettes. We have been fortunate to work on the new edition in the excellent environments provided by the University of Melbourne and Colorado State University. We thank Duane Boes particularly for his support and encouragement throughout, and the Australian Research Council and National Science Foundation for their support of research related to the new material. We are also indebted to Springer-Verlag for their constant support and assistance in preparing the second edition.

Fort Collins, Colorado
November, 1990

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* *ITSM: An Interactive Time Series Modelling Package for the PC* by P.J. Brockwell and R.A. Davis. ISBN: 0-387-97482-2; 1991.

Note added in the eighth printing: The computer programs referred to in the text have now been superseded by the package ITSM2000, the student version of which accompanies our other text, *Introduction to Time Series and Forecasting*, also published by Springer-Verlag. Enquiries regarding purchase of the professional version of this package should be sent to pjbrockwell@cs.com.

Time Series: Theory and Methods

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1991, XVI, 580 p., Softcover

ISBN: 978-1-4419-0319-8