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B: Identifying order of

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Algorithms for Time Series

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by George E. P. Box

(Author), Gwilym M. Jenkins

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the University of Wisconsin-Madison. Dr. Reinsel's expertise was focused on time series analysis and its applications in areas as diverse as economics, ecology, engineering, and meteorology.

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Forecasting and Control - George E . . .

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Time Series Analysis
Forecasting and Control (the
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has a discussion on these

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Series Ysio
forecast functions on pages
326 - 328. Again, if you
have only a faint notion,
but you do know that there
was a trend upwards before
differencing, pick a
seasonal MA term and see
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Box-Jenkins Methodology - MATLAB & Simulink

The first step in the Box-

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The differenced series will be shorter than the source series by $ctime$ steps, where c is the range of the differencing.

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