Applied Time Series Analysis – SS 2016

Literature:

There are many textbooks that are dedicated to time series analysis. Here are a few recommendations, (somewhat) in order of my personal preference with respect to the course:

- **Time Series Analysis With Applications in R**, Jonathan D. Cryer and Kung-Sik Chan, Springer, 2nd Edition (2010). ISBN-10: 1441926135, 505 pages, ca. 78$.
- **Introductory Time Series with R**, Paul S.P. Cowpertwait and Andrew V. Metcalfe, Springer, 1st Edition (2009). ISBN-10: 0387886974, 256 pages, ca. 40$.
- **Time Series Analysis and Its Applications With R Examples**, Robert H. Shumway and David S. Stoffer, Springer, 3rd Edition (2011). ISBN-10: 144197864X, 604 pages, ca. 75$.
- **The Analysis of Time Series: an Introduction**, Chris Chatfield, Chapman and Hall / CRC, 6th Edition (2003). ISBN-10: 1584883170. 352 pages, ca. 58$.
- **Introduction to Time Series and Forecasting**, Peter J. Brockwell and Richard A. Davis, Springer, 2nd Edition (2002). ISBN-10: 0387953515. 456 pages, ca. 90$.

For the mathematically very interested, this is the bible of time series analysis – however, it is not a book on applied time series analysis!

- **Time Series: Theory and Methods**, Peter J Brockwell and Richard A. Davis, Springer, 2nd Printing Edition (2009). ISBN-10: 1441903194, 688 pages, ca. 82$.

A very good resource for all who need to extensively work with data in R, who are facing challenges in data import, in connections to data bases and in handling of times and dates, this is a good resource:

- **Data Manipulation with R**, Phil Spector, Springer, 1st Edition (2008). ISBN-10: 0387747303, 164 pages, ca. 47$.