Priestley, M. B.

Spectral analysis and time series. Volume 1: Univariate series. Volume 2: Multivariate series, prediction and control. Reprinted with corrections. (English) Zbl 0744.62130

Probability and Mathematical Statistics. London etc.: Academic Press Inc., Harcourt Brace Jovanovich. xviii, 890 p., xli p. (1991).

See the review of the first edition from 1981, Zbl 0537.62075.

MSC:

62M15	Inference from stochastic processes and spectral analysis
62-02	Research exposition (monographs, survey articles) pertaining to statistics
62M20	Inference from stochastic processes and prediction
62M10	Time series, auto-correlation, regression, etc. in statistics (GARCH)
62-01	Introductory exposition (textbooks, tutorial papers, etc.) pertaining to statistics

Keywords:

MA processes; time series; stationary random processes; time domain; autocovariance; autocorrelation; white noise; ARMA-processes; filtered Poisson-processes; decomposition of integrated spectrum; spectral representation; linear transformations; filters; survey of estimation; Akaike's AIC- and BIC-criterion; frequency domain; mixed spectra; correlation; transfer function models; prediction; control; Kolmogorov approach; Box-Jenkins approach; forecasting; seasonal ARIMA-models; exponentially weighted MA-predictors; state space approach; Kalman filtering; multivariate processes; AR processes; Wiener approach; non- stationarity; evolutionary spectra; state dependent nonlinear models