

**Box, G. E. P.; Pierce, David A.**

**Distribution of residual autocorrelations in autoregressive-integrated moving average time series models.** (English) [Zbl 0224.62041](#)

J. Am. Stat. Assoc. 65, 1509-1526 (1970).

For a scan of this review see the [web version](#).

**MSC:**

**62M10** Time series, auto-correlation, regression, etc. in statistics (GARCH)

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