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Chris Chatfield's Home Page

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series correlations on other kinds of statistical inference, such as the estimation of means and regression coefficients. Books 1. P.J. Brockwell and R.A. Davis, Time Series: Theory and Methods, Springer Series in Statistics (1986). 2. C. Chatfield, The Analysis of Time Series: Theory and Practice, Chapman and Hall (1975).

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Chris Chatfield is a retired Reader in Statistics at the University of Bath, UK, the author of five books and numerous research papers, and an elected Honorary Fellow of the International Institute of Forecasters.. Haipeng Xing is an associate professor in Applied Mathematics and Statistics at the State University of New York, Stony Brook, USA, the author of two books and numerous research papers.

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