

# Forecasting 3rd Ed

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### Forecasting 3rd Ed

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The module uses Makridakis, S, Wheelwright, SC and Hyndman, RJ 1998, Forecasting: Methods and Applications 3rd Ed, New York: Wiley as text book Most of the material of these notes is extracted from there Also, most of the data sets used in the demonstrations is drawn from

#### **SAS for Forecasting Time Series, Third Edition**

The correct bibliographic citation for this manual is as follows: Brocklebank, John C, David A Dickey, and Bong S Choi 2018 SAS® for Forecasting Time Series

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- Practical Time Series Forecasting with R (2nd ed) by Galit Shmueli and Kenneth C Lichtendahl Jr is the primary (and required) text
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International Journal of Forecasting, 22, 493-518 30 Surowiecki, J (2004) The Wisdom of Crowds: Why the Many are Smarter Than the Few and How Collective Wisdom Shapes Business, Economies, Societies, and Nations (1st ed) New York: Doubleday 31 Geweke, J, & Whiteman, C (2004) "Bayesian Forecasting" in The Handbook of Economics

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which is used for forecasting time-series events, was developed by Box and Jenkins [3] ARIMA modeling approach is limited to the assumption that there is linearity between the variables On the other hand, researchers have developed alternative modeling perspectives for forecasting time-series events where linearity assumption is not fulfilled

### **Forecasting: Methods And Applications By Rob J Hyndman**

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