

SF2943 - TIME SERIES ANALYSIS, SPRING 2017 RECOMMENDED EXERCISES

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The following is a list of recommended exercises in [1]. For Chapters 1 and 2 you can choose amongst all problems not involving the ITSM software. Note that the list is simply an indication of what exercises are most suitable for the course and the number of exercises listed for a chapter should not be taken as an indication of how much emphasis is put on the corresponding topics during the course; see the course website for solutions to some of the exercises.

- Chapter 3: 1, 4, 5, 6, 7, 8, 11, 13.
- Chapter 4: 1, 2, 4, 5, 6, 9, 10.
- Chapter 5: 1, 2, 3, 4, 9, 11, 13.
- Chapter 6: 1, 2, 5, 6.
- Chapter 7: 1, 2, 3, 5.
- Chapter 8: 4, 5, 7, 9, 10, 13, 14, 15, 16.
- Chapter 10: 5, 6.

Previous exams also provide an array of good exercises - please consult the course website for exams dating back to 2010.

REFERENCES

- [1] P. J. BROCKWELL AND R. A. DAVIS (2010). *Introduction to Time Series and Forecasting*, 2nd edn. Springer-Verlag, New York.
- [2] P. J. BROCKWELL AND R. A. DAVIS (1991). *Time Series: Theory and Methods*, 2nd edn. Springer-Verlag, New York.