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This is the second edition of a text first published in 2000 and reviewed favorably in ASTA by Schmid (2003). The book is intended as a course text for a graduate-level time series analysis class. It presents a very readable introduction to time series, and uses numerous examples based on nontrivial data to illustrate the methods. All chapters contain a problem section.

For this second edition, the authors integrated the freeware computing package R. Because many practical time series problems involve modification of standard code, users will appreciate the software’s inclusion. Much of the code and most of the time series used in the text can be downloaded from the authors’ Web sites:


Additionally, the time series analysis package ASTSA, which is a nice program written by McQuarrie and Shumway (1994), can still be downloaded (as freeware) from these Web sites.

The text has been reorganized a little for the second edition and the exposition has been expanded and upgraded in places, with more details filling previous gaps. The table of contents now reads:

Characteristics of Time Series
Time Series Regression and Exploratory Data Analysis
ARIMA Models
Spectral Analysis and Filtering

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