
Contents

Preface	vi
PART I Introduction	1
1 Introduction	3
PART II Time Series Techniques	17
2 Smoothing Methods	19
3 Methods for Time Series Decomposition and Analysis	92
PART III Causal or Explanatory Modeling Techniques	139
4 Linear Regression and Correlation	141
5 Multiple Regression Methods	181
6 Econometric Models	221
PART IV Advanced Topics in Time Series Analysis	249
7 Autocorrelation, Autoregressive Models, and Time Series Analysis	251
8 Additional Time Series Models and Identification	288
9 Box–Jenkins Methods and ARIMA Modeling	316
PART V Qualitative Forecasting	377
10 Forecasting Business Conditions – Some Qualitative Approaches	379
PART VI Issues in Forecasting	415
11 Forecast Evaluation, Revision, and Business Planning and Control	417
Appendix Statistical Tables for Forecasting	439
Solutions to Selected Exercises	450
Index	460