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Directions in Time Series

This book is a published report of the Special Topics Meeting on Time Series Analysis, sponsored by the Institute of Mathematical Statistics, May 1-3, 1978 at Iowa State University, Ames, Iowa. The purpose was to survey the state of the art on the theory and application of time series. The timeliness of the subject matter of the conference is illustrated first by its choice for a special topics meeting and further by the large and enthusiastic group that attended the meeting. It is anticipated that the publication of these proceedings containing, as it does, papers surveying the principal areas of time series analysis today, will excite the interest of the many practitioners and researchers in time series who were unable to attend the meetings themselves.

The keynote address was delivered by J.W. Tukey, "Can we predict where time series analysis should go next?". Some of the papers presented were: Time Series Models, Computer Packages and Graphics, Econometric Models, Special Topics, Control Theory and Engineering, Robust Methods for Time Series, Continuous Processes and Periodic Models.

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