

# Forecasting 3rd Ed

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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

### **MATH6011: Forecasting - University of Southampton**

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 this book (The full set from the book can also be downloaded under Course Documents, if desired) Hyndman, RJ

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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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