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He was widely known for his work on time series analysis, most notably his groundbreaking work with Dr. Box on the Box-Jenkins models. The late Gregory CD. Reinsel, PHD, was professor and former chair of the department of Statistics at the University of Wisconsin-Madison.

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The book by Box and Jenkins, Time Series Analysis Forecasting and Control (the later edition is Box, Jenkins and Reinsel, 1994) has a discussion on these forecast functions on pages 326 - 328. Again, if you have only a faint notion, but you do know that there was a trend upwards before differencing, pick a seasonal MA term and see what comes out in the diagnostics.

6.4.4.10. Box-Jenkins Analysis on Seasonal Data

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The Box-Jenkins methodology is a five-step process for identifying, selecting, and assessing conditional mean models (for discrete, univariate time series data). Establish the stationarity of your time series. If your series is not stationary, successively difference your series to attain stationarity.

Box-Jenkins Methodology - MATLAB & Simulink

The first step in the Box-Jenkins procedure is to difference the time series until it is stationary, thereby ensuring that trend and seasonal components are removed. In many instances one or two stage differencing is sufficient. The differenced series will be shorter than the source series by ctime steps, where cis the range of the differencing.

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George E. P. Box, Gwilym M. Jenkins, Gregory C. Reinsel, Greta M. Ljung Praise for the Fourth Edition "The book follows faithfully the style of the original edition. The approach is heavily motivated by real-world time series, and by developing a complete approach to model building, estimation, forecasting and control."

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