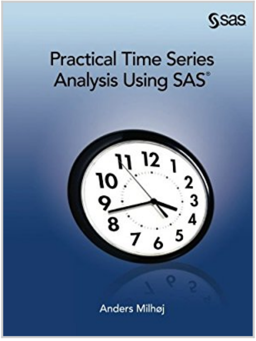

Practical Time Series Analysis Using SAS

By Anders Milhoj

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Anders Milhøj's Practical Time Series Analysis Using SAS explains and demonstrates through examples how you can use SAS for time series analysis. It offers modern procedures for forecasting, seasonal adjustments, and decomposition of time series that can be used without involved statistical reasoning. The book teaches, with numerous examples, how to apply these procedures with very simple coding. In addition, it also gives the statistical background for interested readers. Beginning with an introductory chapter that covers the practical handling of time series data in SAS using the TIMESERIES and EXPAND procedures, it goes on to explain forecasting, which is found in the ESM procedure; seasonal adjustment, including trading-day correction using PROC X12; and unobserved component models using the UCM procedure.

This book is part of the SAS Press program.

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Editorial Review

Review
In his book *Practical Time Series Analysis Using SAS*, Anders Milhoj does a great job of presenting the balance between real life data, SAS coding examples, and the principles of time series data and forecasting. He presents the foundations of univariate time series forecasting in a very methodical and structured framework, helping the reader understand what time series are all about and how to decompose their structure using various rigorous approaches. The author compares exponential smoothing approaches to various other univariate parameterized approaches, making each of them understandable. Plenty of details are offered to best understand seasonal decomposition from a SAS perspective. Lastly, unobserved component models are discussed to round off the basics in univariate forecasting using SAS. --Tim Rey, Director, Advanced Analytics, Business Services, The Dow Chemical Company

About the Author
Anders Milhoj is Associate Professor in the Department of Economics at the University of Copenhagen, where he conducts research and lectures on applied statistics topics including survey sampling, regression analysis, time series analysis, and factor analysis. A SAS user since 1984, he employs a variety of SAS procedures in his work, such as SAS/STAT, SAS/IML, SAS/ETS, and SAS/OR. He holds university degrees in statistics and mathematics as well as a Ph.D. in statistics, all from the University of Copenhagen.

Users Review

From reader reviews:

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