# Applied Time Series Analysis for the Social Sciences

*Richard McCleary, Richard A. Hay*

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McCleary and Hay have made time series analysis techniques -- the Box-Jenkins or ARIMA methods -- accessible to the social scientist. Rejecting the dictum that time series analysis requires substantial mathematical sophistication, the authors take a clearly written, step-by-step approach. They describe the logic behind time series analysis, and its possible applications in impact assessment, causal modelling and forecasting, multivariate time series and parameter estimation.

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