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Forecasting: Principles and Practice by Hyndman and Athanasopoulos is a great intro for time series

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analysis. The book covers a wide variety of topics (including dynamic regression and ARIMA) and focuses on the core principles behind these techniques.

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Rob J. Hyndman

He is the co-author, with George Athanasopoulos of Forecasting: Principles and Practice. This is an

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excellent, concise and comprehensive text explaining concepts behind forecasting, common algorithms and how to implement them in R (for a business view of forecasting, I advise "Future Ready"). The book presents key concepts of forecasting.

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Forecasting: principles and practice (UWA) | Rob J Hyndman

Forecasting: Principles and Practice This textbook provides a comprehensive introduction to forecasting methods and presents enough information about each method for readers to use them sensibly.

Examples use R with many data sets taken from the authors' own consulting experience.

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