



Time-Series Analysis: A Comprehensive Introduction for Social Scientists

By John M. Gottman

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Since the 1970s social scientists and scientists in a variety of fields - psychology, sociology, education, psychiatry, economics and engineering - have been interested in problems that require the statistical analysis of data over time and there has been in effect a conceptual revolution in ways of thinking about pattern and regularity. This book is a comprehensive introduction to all the major time-series techniques, both time-domain and frequency-domain. It includes work on linear models that simplify the solution of univariate and multivariate problems. The author begins with a non-mathematical overview: throughout, he provides easy-to-understand, fully worked examples drawn from real studies in psychology and sociology. Other, less comprehensive, books on time-series analysis require calculus: this presupposes only a standard introductory statistics course covering analysis of variance and regression. The chapters are short, designed to build concepts (and the reader's confidence) one step at a time. Many illustrations aid visual, intuitive understanding. Without compromising mathematical rigour, the author keeps in mind the reader who does not have an easy time with mathematics: the result is a readily accessible and practical text.

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