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A random walk model is discussed on p. 14 of Shumway and Stoffer. model with a drift term is not stationary. Shumway and Stoffer s issues with R and time series.

[http://statistics.unl.edu/faculty/bilder/ts/schedule/drift\\_term\\_notes.doc](http://statistics.unl.edu/faculty/bilder/ts/schedule/drift_term_notes.doc)

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Applied Statistical Time Series Analysis. Englewood Cliffs, New Jersey: Prentice Hall. Shumway, R.H. & Stoffer, D. S. (2000). Time Series Analysis and Its

<http://anson.ucdavis.edu/%7Eshumway/>

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An introduction to time series analysis in the time by Robert H. Shumway and David S. Stoffer. Springer. 2nd you must write up the solutions on

<http://www.stat.berkeley.edu/~bartlett/courses/153-fall2010/>

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Website for the text on Time Series Analysis with R Examples. The installation includes help files and some user manuals. R.H. Shumway & D.S. Stoffer.

<http://www.stat.pitt.edu/stoffer/tsa3/>

**AN APPROACH TO TIME SERIES SMOOTHING AND -**

How to Cite. Shumway, R. H. and Stoffer, D. S. (1982), AN APPROACH TO TIME SERIES SMOOTHING AND FORECASTING USING THE EM ALGORITHM. Journal of Time Series Analysis, 3

<http://onlinelibrary.wiley.com/doi/10.1111/j.1467-9892.1982.tb00349.x/abstract>

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