

# George Box's Contributions to Time Series Analysis and Forecasting

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## Abstract

George Edward Pelham Box was born on October 19, 1919 in Gravesend, Kent, UK and died on March 28, 2013 in Madison, Wisconsin, USA. George Box made significant contributions to many fields of statistics including design of experiments and response surface methodology, evolutionary operation, statistical inference, robustness, Bayesian methods, time series analysis and forecasting, and quality improvement. Our paper discusses his contributions to time series analysis and forecasting. His work in this area started in collaboration with Gwilym Jenkins in the early 1960s and continued over the next several decades. His contributions include the classic and extraordinarily influential book *Time Series Analysis: Forecasting and Control* written with Gwilym Jenkins and first published by Holden Day in 1970. Subsequent contributions to time series analysis include joint work with George Tiao, Gregory Reinsel, Daniel Peña, and many former graduate students. His work provided a unified framework for carrying out time series analysis in practice and laid the foundation for many new developments in the field. Copyright ©2014 John Wiley & Sons, Ltd.