PREFACE

This thesis deals with model selection in time series with and without seasonality. Although a treatment of this topic can be given at a high level of mathematical sophistication, I have tried to establish readability by the inclusion and explicit discussion of many examples. The major focus is on the exposition of new suggestions for empirical model selection strategies. One may argue that the issue of model selection in time series is not likely to face innovative conceptual developments. However, it is my opinion that the practical implementation of some of the available concepts can be improved. I hope that this thesis contributes to such improvements. Since this thesis does not aim at presenting the final discussion of the subject matter, I also hope that some of the proposed ideas may stimulate future research.