

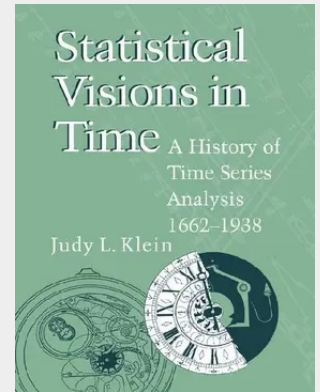
Klein

Statistical Visions in Time

A History of Time Series Analysis, 1662 1938

This work documents the history of techniques that statisticians have used to manipulate economic, meteorological, biological and physical data taken from observations recorded over time. The manipulation tools include per cent change, index numbers, moving averages and 'first differences', i.e., subtracting one observation from the previous value. Professor Klein argues that nineteenth-century business journals, such as *The Economist*, were as important to the development of time series analysis as Latin treatises on probability theory. While examining the roots of mathematical statistics in commercial practice, she traces changes in analytical forms from table to graph to equation. Klein cautions that we risk measurement without history in unduly mechanistic blending of stationary probability theory with the practical dynamics of commercial traders. This history is accessible to students with a basic knowledge of statistics as well as financial analysts, statisticians and historians of economic thought and science.

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