

**Ljung, G. M.; Box, G. E. P.**

**On a measure of lack of fit in time series models.** (English) Zbl 0386.62079  
Biometrika 65, 297-303 (1978).

For a scan of this review see the [web version](#).

**MSC:**

**62M10** Time series, auto-correlation, regression, etc. in statistics (GARCH)

Cited in **18** Reviews  
Cited in **298** Documents

**Full Text:** [DOI](#)