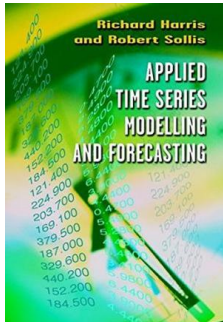


Get Kindle

APPLIED TIME SERIES MODELLING AND FORECASTING



Wiley, 2003. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: Preface.1. Introduction and Overview.Some Initial Concepts.Forecasting.Outline of the Book.2. Short- and Long-run Models.Long-run Models.Stationary and Non-stationary Time Series.Spurious Regressions.Cointegration.Short-run Models.Conclusion.3. Testing for Unit Roots.The Dickey-Fuller Test.Augmented Dickey-Fuller Test.Power and Level of Unit Root Tests.Structural Breaks and Unit Root Tests.Seasonal Unit Roots.Structural Breaks and Seasonal Unit Root Tests.Periodic Integration and Unit Root-testing.Conclusion on Unit Root Tests.4. Cointegration in Single Equations.The Engle-Granger (EG) Approach.Testing for Cointegration..

Read PDF Applied Time Series Modelling and Forecasting

- Authored by Harris, Richard; Sollis, Robert
- Released at 2003



Filesize: 4.26 MB

Reviews

Certainly, this is actually the greatest job by any author. It is definitely simplified but excitement inside the 50 percent of the book. I am just easily will get a delight of studying a composed pdf.

-- **Lelia Heidenreich**

This is basically the finest publication i actually have go through till now. We have read and i also am confident that i am going to likely to read through again once more in the foreseeable future. It is extremely difficult to leave it before concluding, once you begin to read the book.

-- **Prof. Adell Lubowitz**

Related Books

- [Grandpa Spanielson's Chicken Pox Stories: Story #1: The Octopus \(I Can Read Book 2\)](#)
- [Harts Desire Book 2.5 La Fleur de Love](#)
- [Davy s Trips - Book 2](#)
- [Oxford Reading Tree Read with Biff, Chip, and Kipper: Phonics: Level 4: The Moon Jet \(Hardback\)](#)
- [Peppa Pig: Sports Day - Read it Yourself with Ladybird: Level 2](#)