

Applied Time Series Econometrics

Edited by
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Applied Time Series Econometrics:

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Elements of Time Series Econometrics : An Applied Approach Evžen Kočenda, Alexandr Černý , 2014-03-01 This book presents the numerous tools for the econometric analysis of time series The text is designed with emphasis on the practical application of theoretical tools Accordingly material is presented in a way that is easy to understand In many cases intuitive explanation and understanding of the studied phenomena are offered Essential concepts are illustrated by clear cut examples The attention of readers is drawn to numerous applied works where the use of specific techniques is best illustrated Such applications are chiefly connected with issues of recent economic transition and European integration The outlined style of presentation makes the book also a rich source of references The text is divided into four major sections The first section The Nature of Time Series gives an introduction to time series analysis The second section Difference Equations describes briefly the theory of difference equations with an emphasis on results that are important for time series econometrics The third section Univariate Time Series presents the methods commonly used in univariate time series

analysis the analysis of time series of one single variable The fourth section Multiple Time Series deals with time series models of multiple interrelated variables Appendices contain an introduction to simulation techniques and statistical tables

Applied Time Series Econometrics Alemayehu Geda, 2012-12-29 This book attempts to demystify time series econometrics so as to equip macroeconomic researchers focusing on Africa with solid but accessible foundation in applied time series techniques that can deal with challenges of developing economic models using African data

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