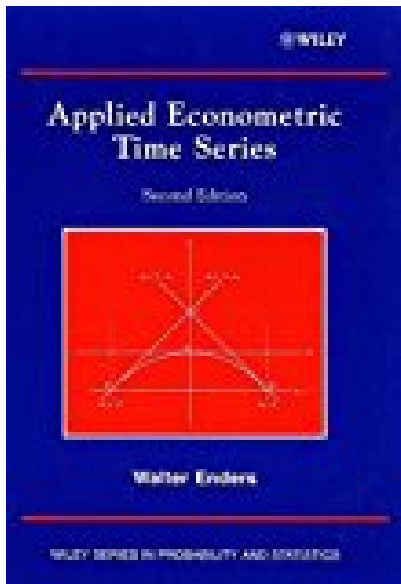


Applied Econometric Time Series 2nd Edition



BOOK DETAILS

- Author : Walter Enders
- Pages : 480 Pages
- Publisher : Wiley
- Language : English
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BOOK SYNOPSIS

Assuming only a basic understanding of multiple regression analysis, Walter Enders's accessible introduction to time-series analysis shows how to develop models capable of forecasting, interpreting, and testing hypotheses concerning economic data using modern techniques. This book reflects recent advances in time-series econometrics, such as out-of-sample forecasting techniques, nonlinear time-series models, Monte Carlo analysis, and bootstrapping. Numerous examples from fields ranging from agricultural economics to transnational terrorism illustrate various techniques. · Difference Equations · Stationary Time-Series Models · Modeling Volatility · Models With Trend · Multi-equation Time-Series Models · Co-integration And Error-Correction Models · Nonlinear Time-Series Models

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