



Applied Econometric Times Series (Wiley Series in Probability and Statistics)

Walter Enders

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Amstat News asked three review editors to rate their top five favorite books in the September 2003 issue. *Applied Econometric Times Series* was among those chosen.

Unique in that it covers modern time series analysis from the sole prerequisite of an introductory course in multiple regression analysis. Describes the theory of difference equations, demonstrating that they are the foundation of all time-series models with emphasis on the Box-Jenkins methodology. Considers many recent developments in time series analysis including unit root tests, ARCH models, cointegration/error-correction models, vector autoregressions and more. There are numerous examples to illustrate various techniques, many of which concern econometric models of transnational terrorism. The accompanying disk provides data for students to work with.

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