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A time series is a series of data points indexed (or listed or graphed) in time order. Most commonly, a time series is a sequence taken at successive equally spaced points in time. Thus it is a sequence of discrete-time data. Examples of time series are heights of ocean tides, counts of sunspots, and the daily closing value of the Dow Jones Industrial Average.

Time series - Wikipedia

5 Xiaohong Chen, Zhipeng Liao, and Sun, Yixiao: "Sieve Inference on Possibly Misspecified Semi-nonparametric Time Series Models," Journal of Econometrics, Vol. 178(3), 2014, pp. 639-658. Sun, Yixiao. "Let's Fix It: Fixed-b Asymptotics versus Small-b Asymptotics in

Curriculum Vitae - Economics

Applied.Econometric.Times.Series.Wiley.Series.in.Probability.and.Statistics.pdf: 2012-11-25: 18 MB: Real_Time_3D_Terrain_Engines_Using_C___and_DirectX_9__Game ...

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econometriclinks.com, the Econometric Links of the Econometrics Journal by Marius Oomssince 1995. Link or bookmark: <http://econometriclinks.com> or <http://feweb.vu.nl> ...

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1 ECONOMICS 452 TIME SERIES WITH STATA 0.1 Introduction This manual is intended for the first half of the Economics 452 course and introduces some of the time series capabilities in Stata 8.

ECONOMICS 452 TIME SERIES WITH STATA - QED

Journal of Economic and Social Measurement 29 (2004) 359-409 IOS Press A compendium of existing econometric software packages Edited by Charles G. Renfro

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A portmanteau test is a type of statistical hypothesis test in which the null hypothesis is well specified, but the alternative hypothesis is more loosely specified. Tests constructed in this context can have the property of being at least moderately powerful against a wide range of departures from the null hypothesis. Thus, in applied statistics, a portmanteau test provides a reasonable way ...

Portmanteau test - Wikipedia

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Mark W. Watson: Publications and Replication materials

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Time Series Analysis for Business Forecasting

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An Introduction to State Space Time Series Analysis Jacques J. F. Commandeur Siem Jan Koopman 1

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A review of copula models for economic time series

Box and Cox (1964) developed the transformation. Estimation of any Box-Cox parameters is by maximum likelihood. Box and Cox (1964) offered an example in which the data had the form of survival times but the underlying biological structure was of hazard rates, and the transformation identified this.

Glossary of research economics - econterms

Applied Financial Econometrics using Stata 1. Introduction to Stata (& Reproducible Research) Stan Hurn Queensland University of Technology & National Centre for Econometric Research

Applied Financial Econometrics using Stata 1. Introduction

This PDF is a selection from a published volume from the National Bureau of Economic Research Volume Title: National Economic Planning Volume Author/Editor: Max F. Millikan, editor

Introduction to 'National Economic Planning'

The econometric results are supported by recent evidence that, in fact, pollution problems are being addressed and remedied in developing economies

The Environmental Kuznets Curve

Technical Notes for the Current Employment Statistics Survey . Introduction. The Bureau of Labor Statistics (BLS) collects data each month on employment, hours, and earnings from a sample of nonfarm establishments through the Current Employment Statistics (CES) program.

CES Technical Notes

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international peer-reviewed open access journal on risk and financial management. JRFM was formerly edited by Prof. Dr. Raymond A.K. Cox and published by Prof. Dr. Alan Wong online in one yearly volume from 2008 until end 2012. Since October 2013, it is published quarterly and online by MDPI.

Journal of Risk and Financial Management - JRFM

Preliminary versions of economic research. Did Consumers Want Less Debt? Consumer Credit Demand Versus Supply in the Wake of the 2008-2009 Financial Crisis

Economic Research - Federal Reserve Bank of San Francisco

Dr. Hans P. Binswanger-Mkhize was born in 1943 in Kreuzlingen, Switzerland. He earned his M.S. in Agricultural Sciences from the Eidgenössische Technische Hochschule in 1969 and his Ph.D. in Economics from North Carolina State University in 1973.

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