



## Introduction to Modern Time Series Analysis

By Gebhard Kirchgässner

Springer. Hardcover. Book Condition: New. Hardcover. 319 pages. Dimensions: 9.5in. x 6.4in. x 0.9in. This book presents modern developments in time series econometrics that are applied to macroeconomic and financial time series, bridging the gap between methods and realistic applications. It presents the most important approaches to the analysis of time series, which may be stationary or nonstationary. Modelling and forecasting univariate time series is the starting point. For multiple stationary time series, Granger causality tests and vector autoregressive models are presented. As the modelling of nonstationary uni- or multivariate time series is most important for real applied work, unit root and cointegration analysis as well as vector error correction models are a central topic. Tools for analysing nonstationary data are then transferred to the panel framework. Modelling the (multivariate) volatility of financial time series with autoregressive conditional heteroskedastic models is also treated. This item ships from multiple locations. Your book may arrive from Roseburg, OR, La Vergne, TN. Hardcover.

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