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Sommario/riassunto

One of the most widely used tools in statistical forecasting, single equation regression models is examined here. A companion to the author's earlier work, Forecasting with Univariate Box-Jenkins Models: Concepts and Cases, the present text pulls together recent time series ideas and gives special attention to possible intertemporal patterns, distributed lag responses of output to input series and the auto correlation patterns of regression disturbance. It also includes six case studies.