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Titolo	Introduction to Modern Time Series Analysis / / by Gebhard Kirchgässner, Jürgen Wolters, Uwe Hassler
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Soggetti	Econometrics Statistics Game theory Macroeconomics Statistics for Business, Management, Economics, Finance, Insurance Game Theory, Economics, Social and Behav. Sciences Macroeconomics/Monetary Economics//Financial Economics
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Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Introduction and Basics -- Univariate Stationary Processes -- Granger Causality -- Vector Autoregressive Processes -- Nonstationary Processes -- Cointegration -- Nonstationary Panel Data -- Autoregressive Conditional Heteroscedasticity.
Sommario/riassunto	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. .

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