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Nota di contenuto	1 Introduction -- 2 'Classical' Techniques of Modelling Trends and Cycles -- 3 Stochastic Trends and Cycles -- 4 Filtering Economic Time Series -- 5 Nonlinear and Nonparametric Trend and Cycle Modelling -- 6 Multivariate Modelling of Trends and Cycles -- 7 Conclusions.
Sommario/riassunto	Modelling trends and cycles in economic time series has a long history, with the use of linear trends and moving averages forming the basic tool kit of economists until the 1970s. Several developments in econometrics then led to an overhaul of the techniques used to extract trends and cycles from time series. In this second edition, Terence Mills expands on the research in the area of trends and cycles over the last (almost) two decades, to highlight to students and researchers the variety of techniques and the considerations that underpin their choice

for modelling trends and cycles.
