

1. Record Nr.	UNINA9910687973803321
Autore	Pickup Mark (Associate professor)
Titolo	Time series analysis // by Mark Pickup ; edited by Paul Atkinson, Sara Delamont, Alexandru Cernat, Joseph W. Sakshaug & Richard A. Williams
Pubbl/distr/stampa	London : , : SAGE Publications Ltd., , 2020
ISBN	1-5297-4873-9
Descrizione fisica	1 online resource : illustrations
Disciplina	658.409223
Soggetti	Political Science
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Sommario/riassunto	Time series data are chronological sequences of observations produced by regularly and repeatedly measuring some characteristic or characteristics of the same case over time (e.g., aggregate support for the government in a country, the crime rate in a city). Time series analysis is the application of statistical models to time series data. This entry defines time series analysis and distinguishes time series data from other forms of data. It defines important time series notation and terminology. It provides a discussion of the challenges of time series analysis and of key time series fundamentals: autoregression, autocorrelation, serial correlation, stationarity, exogeneity, weak dependence, trending, seasonality, structural breaks, and stability.