| | | |
|---|---|---|
| 1. | Record Nr. | UNINA9910797650303321 |
| | Autore | Mills Terence C |
| | Titolo | Time Series Econometrics [[electronic resource] ] : A Concise Introduction / / by Terence C. Mills |
| | Pubbl/distr/stampa | London : , : Palgrave Macmillan UK : , : Imprint : Palgrave Macmillan, , 2015 |
| | ISBN | 1-137-52533-9 |
| | Edizione | [1st ed. 2015.] |
| | Descrizione fisica | 1 online resource (169 p.) |
| | Collana | Palgrave Texts in Econometrics, , 2662-6594 |
| | Disciplina | 330.01/51955 |
| | Soggetti | Economic theory<br>Statistics<br>Econometrics<br>Finance<br>Management<br>Economic Theory/Quantitative Economics/Mathematical Methods<br>Statistical Theory and Methods<br>Finance, general |
| | Lingua di pubblicazione | Inglese |
| | Formato | Materiale a stampa |
| | Livello bibliografico | Monografia |
| | Note generali | Description based upon print version of record. |
| | Nota di bibliografia | Includes bibliographical references and index. |
| | Nota di contenuto | Introduction -- Modelling stationary time series : the ARMA approach -- Non-stationary time series : differencing and ARIMA modelling -- Unit roots and related topics -- Modelling volatility using GARCH processes -- Forecasting with univariate models -- Modelling multivariate time series : vector autoregressions and Granger causality -- Cointegration in single equations -- Cointegration in systems of equations -- Extensions and developments. |
| | Sommario/riassunto | This book provides an introductory treatment of time series econometrics, a subject that is of key importance to both students and practitioners of economics. It contains material that any serious student of economics and finance should be acquainted with if they are seeking to gain an understanding of a real functioning economy. |