

1. Record Nr.	UNINA9910799902603321
Titolo	Economic time series : modeling and seasonality // edited by William R. Bell, Scott H. Holan, Tucker S. McElroy
Pubbl/distr/stampa	Boca Raton, Fla. : , : CRC Press, , 2012
ISBN	0-429-06324-5 1-4398-4658-8
Descrizione fisica	1 online resource (544 p.)
Altri autori (Persone)	BellWilliam R. <1943-> HolanScott H McElroyTucker
Disciplina	330.01/51955
Soggetti	Econometrics Economics, Mathematical Seasonal variations (Economics) - Mathematical models Time-series analysis - Mathematical models
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	A Chapman & Hall book.
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Front Cover; Contents; Preface; Editors; Contributors; Part I: Periodic Modeling of Economic Time Series; 1. A Multivariate Periodic Unobserved Components Time Series Analysis for Sectoral U.S. Employment; 2. Seasonal Heteroskedasticity in Time Series Data: Modeling, Estimation, and Testing; 3. Choosing Seasonal Autocovariance Structures: PARMA or SARMA?; Part II: Estimating Time Series Components with Misspecified Models; 4. Specification and Misspecification of Unobserved Components Models; 5. Error in Business Cycle Estimates Obtained from Seasonally Adjusted Data 6. Frequency Domain Analysis of Seasonal Adjustment Filters Applied to Periodic Labor Force Survey SeriesPart III: Quantifying Error in X-11 Seasonal Adjustments; 7. Comparing Mean Squared Errors of X-12-ARIMA and Canonical ARIMA Model-Based Seasonal Adjustments; 8. Estimating Variance in X-11 Seasonal Adjustment; Part IV: Practical Problems in Seasonal Adjustment; 9. Asymmetric Filters for Trend-Cycle Estimation; 10. Restoring Accounting Constraints in Time Series-Methods and Software for a Statistical Agency; 11. Theoretical and Real

Trading-Day Frequencies

12. Applying and Interpreting Model-Based Seasonal Adjustment-The Euro-Area Industrial Production SeriesPart V: Outlier Detection and Modeling Time Series with Extreme Values; 13. Additive Outlier Detection in Seasonal ARIMA Models by a Modified Bayesian Information Criterion; 14. Outliers in GARCH Processes; 15. Constructing a Credit Default Swap Index and Detecting the Impact of the Financial Crisis; Part VI: Alternative Models for Seasonal and Other Time Series Components; 16. Normally Distributed Seasonal Unit Root Tests; 17. Bayesian Seasonal Adjustment of Long Memory Time Series 18. Bayesian Stochastic Model Specification Search for Seasonal and Calendar EffectsPart VII: Modeling and Estimation for Nonseasonal Economic Time Series; 19. Nonparametric Estimation of the Innovation Variance and Judging the Fit of ARMA Models; 20. Functional Model Selection for Sparse Binary Time Series with Multiple Inputs; 21. Models for High Lead Time Prediction

Sommario/riassunto

Economic Time Series: Modeling and Seasonality is a focused resource on analysis of economic time series as pertains to modeling and seasonality, presenting cutting-edge research that would otherwise be scattered throughout diverse peer-reviewed journals. This compilation of 21 chapters showcases the cross-fertilization between the fields of time series modeling and seasonal adjustment, as is reflected both in the contents of the chapters and in their authorship, with contributors coming from academia and government statistical agencies. For easier perusal and absorption, the contents have been
