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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.