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	Titolo	Models for dependent time series / / Granville Tunnicliffe-Wilson, Department of Mathematics and Statistics, Lancaster University, UK; Marco Reale, School of Mathematics and Statistics, University of Canterbury, New Zealand; John Haywood, School of Mathematics and Statistics, Victoria University of Wellington, New Zealand
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	Sommario/riassunto	Models for Dependent Time Series addresses the issues that arise and the methodology that can be applied when the dependence between time series is described and modeled. Whether you work in the

economic, physical, or life sciences, the book shows you how to draw meaningful, applicable, and statistically valid conclusions from multivariate (or vector) time series data.The first four chapters discuss the two main pillars of the subject that have been developed over the last 60 years: vector autoregressive modeling and multivariate spectral analysis. These chapters provide the foundational mater