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Soggetti	Time-series analysis Social sciences - Statistical methods
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Nota di contenuto	Foundations -- Properties of time series : mean and variance stationarity -- Properties of time series : autocorrelation, the autocorrelation function and the partial autocorrelation function -- Examining time series properties : univariate ARIMA estimation and forecasting -- ARIMA intervention models -- ARIMA with non-binary explanatory variables -- OLS and the Gauss-Markov assumptions -- Autoregressive distributed lag models -- Cointegration and error correction -- General-to-specific modeling and the LSE school approach -- Vector autoregression : fundamental concepts -- Vector autoregression : details.
Sommario/riassunto	EXPLORE THIS INDISPENSABLE AND COMPREHENSIVE GUIDE TO TIME SERIES ANALYSIS FOR STUDENTS AND PRACTITIONERS IN A WIDE VARIETY OF DISCIPLINES Applied Time Series Analysis for the Social Sciences: Specification, Estimation, and Inference delivers an accessible guide to time series analysis that includes both theory and practice.