

# Applied Time Econometrics: Themes in Modern Econometrics



## Applied Time Series Econometrics (Themes in Modern Econometrics) by David Coulthard

★★★★☆ 4.8 out of 5

Language : English  
File size : 16101 KB  
Text-to-Speech : Enabled  
Screen Reader : Supported  
Enhanced typesetting : Enabled  
Print length : 352 pages  
Lending : Enabled



## A Comprehensive Textbook for Time Series Analysis

**Applied Time Econometrics: Themes in Modern Econometrics** is a comprehensive textbook that provides a rigorous and up-to-date treatment of time series econometrics. The book covers a wide range of topics, including unit root testing, cointegration, time-varying volatility, and forecasting. It is written in a clear and concise style, and includes numerous examples and exercises to help students learn the material.

The book is divided into four parts. Part I introduces the basic concepts of time series econometrics. Part II covers unit root testing and cointegration. Part III discusses time-varying volatility. Part IV covers forecasting.

**Applied Time Econometrics: Themes in Modern Econometrics** is an essential textbook for students and researchers in economics, finance, and

other fields that use time series data. It is also a valuable resource for practitioners who need to understand the latest developments in time series econometrics.

## **Key Features of the Book**

- Provides a comprehensive treatment of time series econometrics, from the basics to the most advanced topics
- Written in a clear and concise style, with numerous examples and exercises to help students learn the material
- Covers a wide range of topics, including unit root testing, cointegration, time-varying volatility, and forecasting
- Includes an extensive appendix on mathematical statistics, which provides a review of the most important concepts used in time series econometrics
- Written by two leading experts in the field of time series econometrics

## **Table of Contents**

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2. Stationarity and Unit Roots
3. Cointegration
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6. Appendix: Mathematical Statistics

## **About the Authors**

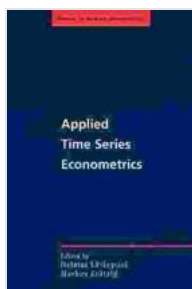
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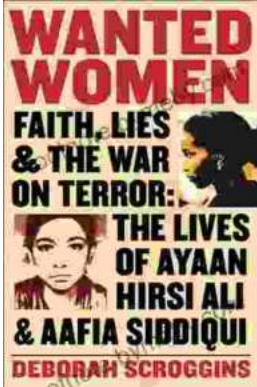


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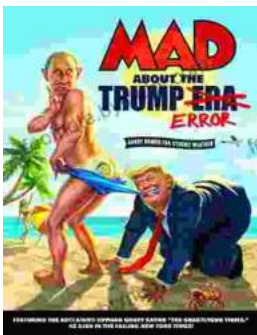
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