

The Econometric Analysis of Seasonal Time Series

Eric Ghysels
Denise R. Osborn
Foreword by Thomas J. Sargent

Econometric Analysis Of Seasonal Time Series

Terry C. Jones



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The Econometric Analysis of Seasonal Time Series Eric Ghysels, Denise R. Osborn, 2001-06-18 Eric Ghysels and Denise R Osborn provide a thorough and timely review of the recent developments in the econometric analysis of seasonal economic time series summarizing a decade of theoretical advances in the area The authors discuss the asymptotic distribution theory for linear nonstationary seasonal stochastic processes They also cover the latest contributions to the theory and practice of seasonal adjustment together with its implications for estimation and hypothesis testing Moreover a comprehensive analysis of periodic models is provided including stationary and nonstationary cases The book concludes with a discussion of some nonlinear seasonal and periodic models The treatment is designed for an audience of researchers and advanced graduate students

The Econometric Analysis of Seasonal Time Series Philip Hans Franses, 2005

Econometric Forecasting and High-frequency Data Analysis Roberto S. Mariano, Yiu Kuen Tse, 2008 This important book consists of surveys of high frequency financial data analysis and econometric forecasting written by pioneers in these areas including Nobel laureate Lawrence Klein Some of the chapters were presented as tutorials to an audience in the Econometric Forecasting and High Frequency Data Analysis Workshop at the Institute for Mathematical Science National University of Singapore in May 2006 They will be of interest to researchers working in macroeconometrics as well as financial econometrics Moreover readers will find these chapters useful as a guide to the literature as well as suggestions for future research Sample Chapter s Foreword 32 KB Chapter 1 Forecast Uncertainty Its Representation and Evaluation 97 KB Contents Forecasting Uncertainty Its Representation and Evaluation K F Wallis The University of Pennsylvania Models for High Frequency Macroeconomic Modeling L R Klein Forecasting Seasonal Time Series P H Franses Car and Affine Processes C Gourieroux Multivariate Time Series Analysis and Forecasting M Deistler Readership Professionals and researchers in econometric forecasting and financial data analysis

Economic Time Series William R. Bell, Scott H. Holan, Tucker S. McElroy, 2018-11-14 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 s

Time Series Models for Business and Economic Forecasting Philip Hans Franses, Dick van Dijk, Anne Opschoor, 2014-04-24 With a new author team contributing decades of practical experience this fully updated and thoroughly classroom tested second edition textbook prepares students and practitioners to create effective forecasting models and master the techniques of time series analysis Taking a practical and example driven approach this textbook summarises the most critical decisions techniques and steps involved in creating forecasting models for business and economics Students are led through the process with an entirely new set of carefully developed theoretical and practical exercises Chapters examine the key features of economic time series univariate time series analysis trends seasonality aberrant observations conditional

heteroskedasticity and ARCH models non linearity and multivariate time series making this a complete practical guide Downloadable datasets are available online **Seasonality in Regression** Svend Hylleberg,2014-05-10 Seasonality in Regression presents the problems of seasonality in economic regression models This book discusses the procedures that may have application in practical econometric work Organized into eight chapters this book begins with an overview of the tremendous increase in the computational capabilities made by the development of the electronic computer that has profound implications for the way seasonality is handled by economists This text then examines some seasonal models and their characteristics Other chapters consider the most frequently applied evaluation criteria and appraise the values in the applications This book discusses as well the frequency domain estimators and provides insight into problems of estimating the disturbance covariance matrix through the use of the disturbance spectrum The final chapter deals with the main objective of the treatment of personality to formulate and estimate econometric models This book is a valuable resource for economists and econometricians who have knowledge of econometrics at an advanced undergraduate or graduate level

Handbook of Economic Forecasting G. Elliott,C. W.J. Granger,A. G. Timmermann,2006-05-30 Research on forecasting methods has made important progress over recent years and these developments are brought together in the Handbook of Economic Forecasting The handbook covers developments in how forecasts are constructed based on multivariate time series models dynamic factor models nonlinear models and combination methods The handbook also includes chapters on forecast evaluation including evaluation of point forecasts and probability forecasts and contains chapters on survey forecasts and volatility forecasts Areas of applications of forecasts covered in the handbook include economics finance and marketing Addresses economic forecasting methodology forecasting models forecasting with different data structures and the applications of forecasting methods Insights within this volume can be applied to economics finance and marketing disciplines A Companion to Economic Forecasting Michael P. Clements,David F. Hendry,2008-04-15 A Companion to Economic Forecasting provides an accessible and comprehensive account of recent developments in economic forecasting Each of the chapters has been specially written by an expert in the field bringing together in a single volume a range of contrasting approaches and views Uniquely surveying forecasting in a single volume the Companion provides a comprehensive account of the leading approaches and modeling strategies that are routinely employed **A Companion to Theoretical Econometrics** Badi H. Baltagi,2008-04-15 A Companion to Theoretical Econometrics provides a comprehensive reference to the basics of econometrics This companion focuses on the foundations of the field and at the same time integrates popular topics often encountered by practitioners The chapters are written by international experts and provide up to date research in areas not usually covered by standard econometric texts Focuses on the foundations of econometrics Integrates real world topics encountered by professionals and practitioners Draws on up to date research in areas not covered by standard econometrics texts Organized to provide clear accessible information and point to further readings

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