



Applied Econometric Time Series

WALTER ENDERS

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Enders continues to provide business professionals with an accessible introduction to time-series analysis. He clearly shows them how to develop models capable of forecasting, interpreting and testing hypotheses concerning economic data using the latest techniques. The third edition includes new discussions on parameter instability and structural breaks as well as out-of-sample forecasting methods. New developments in unit root test and cointegration tests are covered. Multivariate garch models are also presented. Difference equations stationary time-series models modeling volatility models with trend multiequation time-series models.

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