Dhrymes

Time Series, Unit Roots, and Cointegration

This book addresses the need for a high-level analysis of unit roots and cointegration. Time Series, Unit Roots, and Cointegration integrates the theory of stationary sequences and issues arising in the estimation of their parameters, distributed lags, spectral density function, and cointegration. The book also includes topics that are important for understanding recent developments in the estimation and testing of cointegrated nonstationary sequences, such as Brownian motion, stochastic integration, and central limit theorems. Key - Explores an important topic in time-series econometrics - Addresses the need for a high-level analysis of unit roots and cointegration - Written by an excellent expositor

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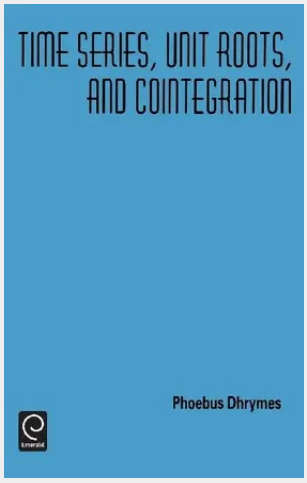

144,90 €
144,90 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9780122146954
Medium: Buch
ISBN: 978-0-12-214695-4
Verlag: Academic Press Inc
Erscheinungstermin: 01.12.1997
Sprache(n): Englisch
Auflage: Erscheinungsjahr 1997
Produktform: Gebunden
Gewicht: 924 g
Seiten: 524
Format (B x H): 157 x 235 mm