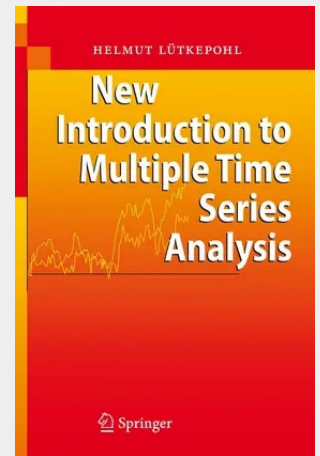


New Introduction to Multiple Time Series Analysis

This reference work and graduate level textbook considers a wide range of models and methods for analyzing and forecasting multiple time series. The models covered include vector autoregressive, cointegrated, vector autoregressive moving average, multivariate ARCH and periodic processes as well as dynamic simultaneous equations and state space models. Least squares, maximum likelihood and Bayesian methods are considered for estimating these models. Different procedures for model selection and model specification are treated and a wide range of tests and criteria for model checking are introduced. Causality analysis, impulse response analysis and innovation accounting are presented as tools for structural analysis. The book is accessible to graduate students in business and economics. In addition, multiple time series courses in other fields such as statistics and engineering may be based on it. Applied researchers involved in analyzing multiple time series may benefit from the book as it provides the background and tools for their tasks. It bridges the gap to the difficult technical literature on the topic.

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