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Sinopsis

Learn to master time-series analysis efficiently and effectively with Applied Econometric Time Series. Authored by Dr. Walter Enders, Professor and Lee Bidgood Chair of Economics and Finance, this classic text demonstrates modern techniques for developing models capable of forecasting, interpreting, and testing hypotheses concerning economic data.

Introducing the field's core concepts and recent developments, the 3rd Edition continues to bring clarity, accessibility, and relevance to time-series econometrics. Its coverage includes parameter instability and structural breaks, out-of-sample forecasting methods, multivariate GARCH models, the most recent developments in unit root tests and cointegration tests, and real-world implications in areas such as macroeconomics and transnational terrorism.

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