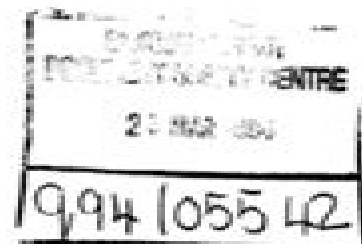


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**Time Series Analysis** James D. Hamilton, 2020-09-01 An authoritative self contained overview of time series analysis for students and researchers The past decade has brought dramatic changes in the way that researchers analyze economic and financial time series This textbook synthesizes these advances and makes them accessible to first year graduate students James Hamilton provides comprehensive treatments of important innovations such as vector autoregressions generalized method of moments the economic and statistical consequences of unit roots time varying variances and nonlinear time series models In addition he presents basic tools for analyzing dynamic systems including linear representations autocovariance generating functions spectral analysis and the Kalman filter in a way that integrates economic theory with the practical difficulties of analyzing and interpreting real world data Time Series Analysis fills an important need for a textbook that integrates economic theory econometrics and new results This invaluable book starts from first principles and should be readily accessible to any beginning graduate student while it is also intended to serve as a reference book for researchers

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