



# Applied Time Series Modelling and Forecasting

By Harris, Richard; Sollis, Robert

Wiley, 2003. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: Preface.1. Introduction and Overview.Some Initial Concepts.Forecasting.Outline of the Book.2. Short- and Long-run Models.Long-run Models.Stationary and Non-stationary Time Series.Spurious Regressions.Cointegration.Short-run Models.Conclusion.3. Testing for Unit Roots.The Dickey-Fuller Test.Augmented Dickey-Fuller Test.Power and Level of Unit Root Tests.Structural Breaks and Unit Root Tests.Seasonal Unit Roots.Structural Breaks and Seasonal Unit Root Tests.Periodic Integration and Unit Root-testing.Conclusion on Unit Root Tests.4. Cointegration in Single Equations.The Engle-Granger (EG) Approach.Testing for Cointegration with a Structural Break.Alternative Approaches.Problems with the Single Equation Approach.Estimating the Short-run Dynamic Model.Seasonal Cointegration.Periodic Cointegration.Asymmetric Tests for Cointegration.Conclusion s.5. Cointegration in Multivariate Systems.The Johansen Approach.Testing the Order of Integration of the Variables.Formulation of the Dynamic Model.Testing for Reduced Rank.Deterministic Components in the Multivariate Model.Testing of Weak Exogeneity and VECM with Exogenous (I) Variables.Testing for Linear Hypotheses on Cointegration Relations.Testing for Unique Cointegration Vectors.Joint Tests of Restrictions on and Seasonal Unit Roots.Seasonal Cointegration.Conclusions.Appendix 1: Programming in SHAZAM.6. Modelling the Short-run Multivariate System.Introduction.Estimating the Long-run Cointegration Relationships.Parsimonious VECM.Conditional PVFCM.Structural

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