

What is a time series?

- A time series is any series of data that varies over time. For example.
 - Monthly Tourist Arrivals from Europe
 - Quarterly GDP of Ethiopia
 - Monthly price of basic commodities
 - Weekly quantity of coffee sold at ECX.
- Because of widespread availability of time series databases most empirical studies use time series data.

Quize On Time Series Econometrics Chapter 21

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Asymptotically Median Unbiased Estimation of Coefficient Variance in a Time Varying Parameter Model James H. Stock,Mark W. Watson,1996 This paper considers the estimation of the variance of coefficients in time varying parameter models with stationary regressors The maximum likelihood estimator has large point mass at zero We therefore develop asymptotically median unbiased estimators and confidence intervals by inverting median functions of regression based parameter stability test statistics computed under the

constant parameter null These estimators have good asymptotic relative efficiencies for small to moderate amounts of parameter variability We apply these results to an unobserved components model of trend growth in postwar U S GDP the MLE implies that there has been no change in the trend rate while the upper range of the median unbiased point estimates imply that the annual trend growth rate has fallen by 0.7 percentage points over the postwar period *Preface to Quantitative Economics & Econometrics* Michael Joseph Brennan, Thomas M. Carroll, 1987 First 3rd eds published as Preface to econometrics Includes index **Preface to Econometrics** Michael Joseph Brennan, 1973 **International Journal of Forecasting**, 1995 **Modeling and Simulation**, 1989 **Econometrics** Dilip M. Nachane, 2006-10-19 This textbook covers both the theory and the applications aspects of econometrics for identifying and formulating answers to practical questions Aimed at Indian students at the post graduate level this is a comprehensive volume in its coverage of topics assumes knowledge of advanced undergraduate algebra contains exercises and solved examples and uses applications from the Indian economy and data from both India and the West *Handbook of Econometrics* Zvi Griliches, Michael D. Intriligator, James Joseph Heckman, Edward E. Leamer, 1983 The Handbook is a definitive reference source and teaching aid for econometricians It examines models estimation theory data analysis and field applications in econometrics **Journal of Econometrics**, 1998 *Chaos & Nonlinear Dynamics in the Financial Markets* Robert R. Trippi, 1995 Computer disk illustrates behavior of several of the chaotic processes discussed in text Assists the user in viewing the change in a system from unstable to stable states **Technometrics**, 2003 Economics Reading Lists, Course Outlines, Exams, Puzzles & Problems: Econometrics reading lists, 1995

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