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This is a large text in time series analysis that is designed for graduate students as the author acknowledges in his preface. It deals primarily with the theory and the tools rather than

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"Time series analysis : James D. Hamilton, 1994, (Princeton University

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Press, Princeton, NJ), 799 pp., US \$55.00, ISBN 0-691-04289-6," International Journal of Forecasting, Elsevier, vol. 11(3), pages 494-495, September.

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TIME SERIES ANALYSIS James D. Hamilton  
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Volume 11 Issue 3 - Bruce E. Hansen

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last decade has brought dramatic changes in the way that researchers analyze economic and financial time series. This book synthesizes these recent advances and makes them accessible to first-year graduate students.

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Section 14.2 defines what is meant by a stationary time-series, while sections 14.3 and 14.4 briefly review the Box-Jenkins and Vector Autoregression (VAR) methods for time-series analysis. Section 14.5 considers a random walk model and various tests for the existence of a unit root .

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## **Time-Series Analysis | SpringerLink**

Time series analysis is a statistical technique that deals with time series data, or trend analysis. Time series data means that data is in a series of particular time periods or intervals. The data is considered in three types: Time series data: A set of observations on the values that a variable takes at different times.

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