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Erik Hjalmarsson

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Time Series Analysis with Long Memory in View Uwe Hassler, 2018-09-07 Provides a simple exposition of the basic time series material and insights into underlying technical aspects and methods of proof Long memory time series are characterized by a strong dependence between distant events This book introduces readers to the theory and foundations of univariate time series analysis with a focus on long memory and fractional integration which are embedded into the general framework It presents the general theory of time series including some issues that are not treated in other books on time series such as ergodicity persistence versus memory asymptotic properties of the periodogram and Whittle estimation Further chapters address the general functional central limit theory parametric and semiparametric estimation of the long memory parameter and locally optimal tests Intuitive and easy to read Time Series Analysis with Long Memory in View offers chapters that cover Stationary Processes Moving Averages and Linear Processes Frequency Domain Analysis Differencing and Integration Fractionally Integrated Processes Sample Means Parametric Estimators Semiparametric Estimators and Testing It also discusses further topics This book Offers beginning of chapter examples as well as end of chapter technical arguments and proofs Contains many new results on long memory processes which have not appeared in previous and existing textbooks Takes a basic mathematics Calculus approach to the topic of time series analysis with long memory Contains 25 illustrative figures as well as lists of notations and acronyms Time Series Analysis with Long Memory in View is an ideal text for first year PhD students researchers and practitioners in statistics econometrics and any application area that uses time series over a long period It would also benefit researchers undergraduates and practitioners in those areas who require a rigorous introduction to time series analysis Almost All About Unit Roots In Choi, 2015-05-12 Many economic theories depend on the presence or absence of a unit root for their validity making familiarity with unit roots extremely important to econometric and statistical theory This book introduces the literature on unit roots in a comprehensive manner to empirical and theoretical researchers in economics and other areas **Kenya National Assembly Official Record** (Hansard), 1974-03-12 The official records of the proceedings of the Legislative Council of the Colony and Protectorate of Kenya the House of Representatives of the Government of Kenya and the National Assembly of the Republic of Kenya

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