



PALGRAVE TEXTS IN ECONOMETRICS

Modelling Trends and Cycles in Economic Time Series

Terence C. Mills

2nd Edition

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Modelling Trends And Cycles In Economic Time Series

Claude Diebolt, Michael Hauptert



Modelling Trends And Cycles In Economic Time Series:

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reference for graduate students and researchers interested in exploring new methodologies but can also be employed as a graduate text The Handbook concentrates on the most important issues models and techniques for research in macroeconomics and highlights the core methodologies and their empirical application in an accessible manner Each chapter is largely self contained whilst the comprehensive introduction provides an overview of the key statistical concepts and methods All of the chapters include the essential references for each topic and provide a sound guide for further reading Topics covered include unit roots non linearities and structural breaks time aggregation forecasting the Kalman filter generalised method of moments maximum likelihood and Bayesian estimation vector autoregressive dynamic stochastic general equilibrium and dynamic panel models Presenting the most important models and techniques for empirical research this Handbook will appeal to students researchers and academics working in empirical macro and econometrics

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Modelling Trends And Cycles In Economic Time Series Book Review: Unveiling the Magic of Language

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