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the following list is a small selection of books on time series analysis. azencott/dacunha- ... hamilton is a standard work used by econometricians; be ..... suggests that a solution of the equation is given by the infinite series.  $x_t = z_t + \hat{I}_z z_t^1$ .

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if  $y$  is an observed time series, it is useful to regard it as one realization a stochastic ... hamilton (1994, p.46) whether time averages eventually converge to ..... dickey and fuller (1979) suggest a solution to the latter problem in the form of an ...

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time series observations with subscript  $t$ , as in  $z_t$  and panel data observations with  $x_{it}$  or  $x_{i,t-1}$  when the comma is needed to remove ambiguity. observations that ...

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time series data: typical in macroeconomics and finance. notation:  $y_t, t = 1 \dots$  forecasting. hamilton (1994): time series analysis ..... manual solution: set up all ...

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