

Hamilton Time Series Analysis

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James D. Hamilton Home Page

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 providing practical applications.

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