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A time series is a series of data points indexed (or listed or graphed) in time order. Most commonly, a time series is a sequence taken at successive equally spaced points in time. Thus it is a sequence of discrete-time data. Examples of time series are heights of ocean tides, counts of sunspots, and the daily closing value of the Dow Jones Industrial Average.

### **Time series - Wikipedia**

5 Xiaohong Chen, Zhipeng Liao, and Sun, Yixiao: "Sieve Inference on Possibly Misspecified Semi-nonparametric Time Series Models," Journal of Econometrics, Vol. 178(3), 2014, pp. 639-658. Sun, Yixiao. "Let's Fix It: Fixed-b Asymptotics versus Small-b Asymptotics in

### **Curriculum Vitae - Economics**

Applied.Econometric.Times.Series.Wiley.Series.in.Probability.and.Statistics.pdf: 2012-11-25: 18 MB: Real\_Time\_3D\_Terrain\_Engines\_Using\_C\_\_\_and\_DirectX\_9\_\_Game ...

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econometriclinks.com, the Econometric Links of the Econometrics Journal by Marius Oomssince 1995. Link or bookmark: <http://econometriclinks.com> or <http://feweb.vu.nl> ...

### **Econometric Links Econometrics Journal**

1 ECONOMICS 452 TIME SERIES WITH STATA 0.1 Introduction This manual is intended for the first half of the Economics 452 course and introduces some of the time series capabilities in Stata 8.

### **ECONOMICS 452 TIME SERIES WITH STATA - QED**

Journal of Economic and Social Measurement 29 (2004) 359-409 IOS Press A compendium of existing econometric software packages Edited by Charles G. Renfro

### **A compendium of existing econometric software packages**

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### **Portmanteau test - Wikipedia**

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### **Mark W. Watson: Publications and Replication materials**

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Box and Cox (1964) developed the transformation. Estimation of any Box-Cox parameters is by maximum likelihood. Box and Cox (1964) offered an example in which the data had the form of survival times but the underlying biological structure was of hazard rates, and the transformation identified this.

## **Glossary of research economics - econterms**

Applied Financial Econometrics using Stata 1. Introduction to Stata (& Reproducible Research) Stan Hurn Queensland University of Technology & National Centre for Econometric Research

## **Applied Financial Econometrics using Stata 1. Introduction**

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## **CES Technical Notes**

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international peer-reviewed open access journal on risk and financial management. JRFM was formerly edited by Prof. Dr. Raymond A.K. Cox and published by Prof. Dr. Alan Wong online in one yearly volume from 2008 until end 2012. Since October 2013, it is published quarterly and online by MDPI.

**Journal of Risk and Financial Management - JRFM**

Dr. Hans P. Binswanger-Mkhize was born in 1943 in Kreuzlingen, Switzerland. He earned his M.S. in Agricultural Sciences from the Eidgenossische Technische Hochschule in 1969 and his Ph.D. in Economics from North Carolina State University in 1973.

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