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Fundamental Concepts Of Time-Series

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Volatility Modeling.) Ruey S. Tsay (2005). Analysis Of
Financial Time Series, 2 Nd Ed. John Wiley & Sons, Inc.
(A Very Readable Textbook, Focusing Primarily On The
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Introduction To Econometrics.5thed.Boston:Pearson.
Wooldridge,J.M.2013.Introductory Econometrics: A
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Time Series Analysis (1991) And A Handbook Of
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Econometrics 3 (Topics In Time Series Analysis) –
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Series H- Steps Ahead”, Journal Of Econometrics, 135,

499-526. Watson, M.W. (2007), "How Accurate Are Real-Time Estimates Of Output Trends And Gaps?", Federal Reserve Bank Of Richmond Economic Quarterly, 93, 143-161.

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TIME SERIES ECONOMETRICS Petr ZemčForecasting Non-stationary Economic Time Series. Cambridge, MA [US] : MIT Press. James D. Hamilton (1994), Time Series Analysis, Princeton University Press, New Jersey. Andrew C. Harvey (1992). Forecasting, Structural Time Series Models And The Kalman Filter. Cambridge, GB : Cambridge Unive 4th, 2024

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