

# Essays in Econometrics

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著者:Clive W. J. Granger

出版者:Cambridge University Press

出版时间:2001-07-30

装帧:Hardcover

isbn:9780521792073

This book, and its companion volume in the Econometric Society Monographs series (ESM number 32), present a collection of papers by Clive W. J. Granger. His contributions to economics and econometrics, many of them seminal, span more than four decades and touch on all aspects of time series analysis. The papers assembled in this volume explore topics in causality, integration and cointegration, and long memory. Those in the companion volume investigate themes in causality, integration and cointegration, and long memory. The two volumes contain the original articles as well as an introduction written by the editors.

作者介绍:

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