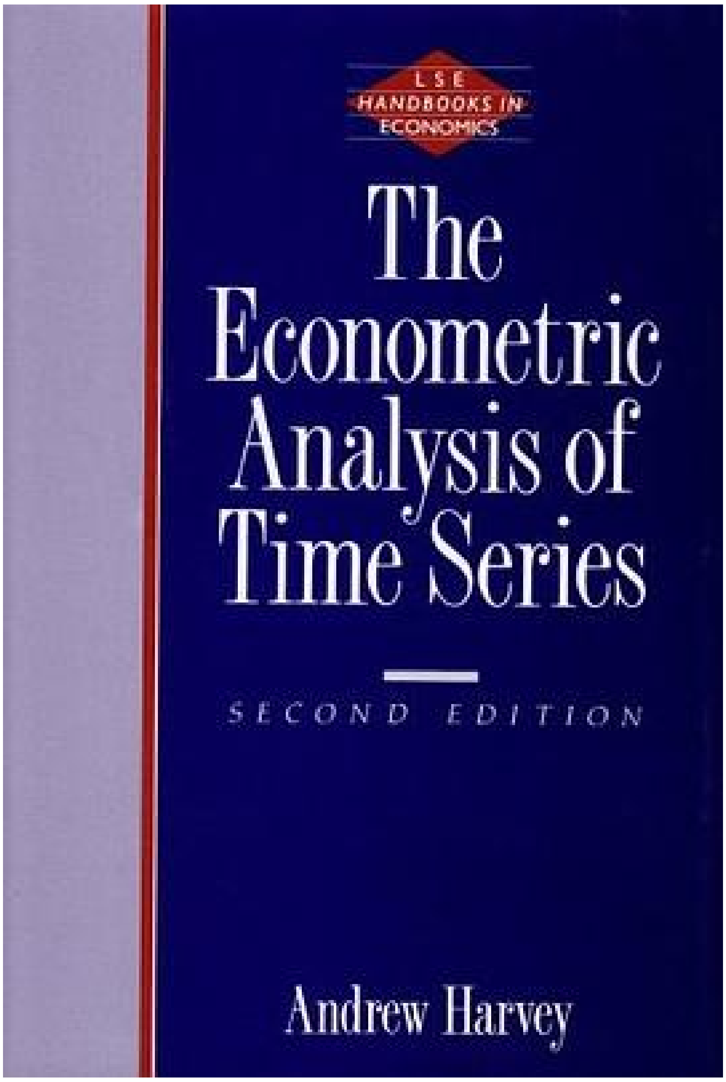
The Econometric Analysis of Time Series (2 edition)



The Econometric Analysis of Time Series (2 edition)_下载链接1_

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This new edition of A.C. Harvey's clearly written, upper-level text has been revised and several sections have been completely rewritten. There is new material on a number of topics, including unit roots, ARCH, and cointegration.

The Econometric Analysis of Time Series focuses on the statistical aspects of model building, with an emphasis on providing an understanding of the main ideas and concepts in econometrics rather than presenting a series of rigorous proofs. It explores the way in which recent advances in time series analysis have affected the development of a theory of dynamic econometrics, sets out an integrated approach to the problems of estimation and testing based on the method of maximum likelihood, and presents a coherent strategy for model selection.

作者介绍:

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书评

曾今的回忆，最近翻了一下感觉好亲切。这本书总的来说已经过时了，时间序列发展这么快，后面也没跟新。当基础教程看看其实也可以，只是后面出了那么多教材，没有必要再看，还是看好的替代品吧，比如Hamilton的。
