DESCRIPTION

*Applied Econometric Time Series, 4th Edition* demonstrates modern techniques for developing models capable of forecasting, interpreting, and testing hypotheses concerning economic data. In this text, Dr. Walter Enders commits to using a “learn-by-doing” approach to help readers master time-series analysis efficiently and effectively.

ABOUT THE AUTHOR

Walter Enders, is the Lee Bidgood Chair of Economics at the University of Alabama. He received his doctorate in economics from Columbia University in New York. His research focuses on time-series econometrics with a special emphasis on the dynamic aspects of terrorism. He has published over fifty articles including those in the *American Economic Review*, the *American Political Science Review*, and the *Journal of Business and Economics Statistics*.

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• Chapter 2 discusses the important issue of combining multiple univariate forecasts so as to reduce overall forecast error variance.

• Chapter 3 expands the discussion of multivariate GARCH models by illustrating volatility impulse response functions.

• Chapter 5 has been rewritten to show the appropriate ways to properly identify and estimate autoregressive distributed lags (ADLs).

• Chapter 7 now discusses the so-called Davies' problem involving unidentified nuisance parameters under the null hypothesis.

FEATURES

• Learn by Doing through exposure to procedures appearing in econometric software packages, such as EVIEWS, MICROsIT, PC-GIVE, RATS, SAS, SHAZAM, and STATA, and assistance in matrix programming (MATLAB and GAUSS).

• Real-world, timely data and detailed examples from macroeconomics, agricultural economics, international finance, transnational terrorism, and current international finance literature.

• Step-by-step approach to time-series estimation and procedural stages with detailed examples of each procedure and summary of the stages.

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