DESCRIPTION

Introduces the latest developments in forecasting in advanced quantitative data analysis

This book presents advanced univariate multiple regressions, which can directly be used to forecast their dependent variables, evaluate their in-sample forecast values, and compute forecast values beyond the sample period. Various alternative multiple regressions models are presented based on a single time series, bivariate, and triple time-series, which are developed by taking into account specific growth patterns of each dependent variables, starting with the simplest model up to the most advanced model. Graphs of the observed scores and the forecast evaluation of each of the models are offered to show the worst and the best forecast models among each set of the models of a specific independent variable.

Advanced Time Series Data Analysis: Forecasting Using EViews provides readers with a number of modern, advanced forecast models not featured in any other book. They include various interaction models, models with alternative trends (including the models with heterogeneous trends), and complete heterogeneous models for monthly time series, quarterly time series, and annually time series. Each of the models can be applied by all quantitative researchers.

- Presents models that are all classroom tested
- Contains real-life data samples
- Contains over 350 equation specifications of various time series models
- Contains over 200 illustrative examples with special notes and comments
• Applicable for time series data of all quantitative studies

*Advanced Time Series Data Analysis: Forecasting Using EViews* will appeal to researchers and practitioners in forecasting models, as well as those studying quantitative data analysis. It is suitable for those wishing to obtain a better knowledge and understanding on forecasting, specifically the uncertainty of forecast values.

---

**ABOUT THE AUTHOR**

I. *Gusti Ngurah Agung, PhD*, has been an advisor at the Ary Suta Center, Jakarta since 2008. He recently retired from his position as a lecturer at the Graduate School of Management, University of Indonesia. In addition to teaching and being an academic advisor, he has served as independent consultant for various institutions, such as the World Bank, UNFPA, ADB, USAID, and the Rand Corporation. He is the author of several statistical textbooks and research papers in the area of statistics and management. His area of interest is in statistical analysis based on censored data, multiple regression analysis, multivariate statistical analysis, and sociodemographic development.

---

For additional product details, please visit [https://www.wiley.com/en-us](https://www.wiley.com/en-us)