

[Library ebook] Analysis of Integrated and Cointegrated Time Series with R (Use R!)

Analysis of Integrated and Cointegrated Time Series with R (Use R!)

Bernhard Pfaff

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Bernhard Pfaff : Analysis of Integrated and Cointegrated Time Series with R (Use R!) before purchasing it in order to gauge whether or not it would be worth my time, and all praised Analysis of Integrated and Cointegrated Time Series with R (Use R!):

13 of 17 people found the following review helpful. Excellent Short BookBy B. PetersonThe UseR! series from Springer aims to be a series of short, focused books on implementation topics using the R statistical environment.

Bernard Pfaff does a good job of presenting a good though brief overview that covers ARMA, stationarity, and cointegration. The math is not too heavy for the practitioner without a deep academic background, and the code examples are relevant and concise, demonstrating the concepts well. The book also does a reasonable job of integrating graphics into the analysis, which can greatly aid in understanding. 4 of 4 people found the following review helpful. Great Resource for cointegration in R By blutzed44 This book is not meant for people who are new to R or new to multivariate time series. If you are an intermediate R programmer and have graduate level training in time series, you will find this book extremely useful. The book covers univariate, multivariate, integrated, and cointegrated time series. The authors briefly show the theoretical properties of all the requisite models, but the author gives extensive references if the reader wishes to investigate further. The author also shows how to implement the models in R. That being said, the book does not provide enough examples. In the third edition, the author should dive deeper into the working of the R functions in the `urca` package. It would be nice if the author provided an extensive case study on cointegration modeling like he did in his journal of statistical software article: [...]. The author should also use more comments in his code. Sometimes it's distracting to have to read the text to determine what is going on in the code. 18 of 19 people found the following review helpful. Not much there. By Genevieve Hayes I'm not sure whether the author's purpose in writing this text book was to create a text on time series analysis or a manual for R users, but whichever it was, he didn't succeed. This is a very slim text (especially considering how much it costs), only 139 pages in total, and not surprisingly, there's just not that much in it. Pfaff covers a reasonably large range of topics, including stationary ARMA processes, cointegration, unit root tests, etc, but only a few pages are devoted to each topic and no worked examples are provided to assist the reader's understanding (exercises are provided at the end of each chapter, but no solutions are given). As the title suggests, some R code is given to implement various techniques that are described throughout this book, but this is never annotated and you would be better off looking at one of the various R tutorials that can be obtained for free on the internet.

This book is designed for self study. The reader can apply the theoretical concepts directly within R by following the examples.

From the reviews: "All in all, it is a book by which the usage of R for analyzing time series with the mentioned tools will surely be enhanced. It is hoped that the series expands further with similar well done texts." (Allgemeines Statistisches Archiv, 90:3, pgs 486-487) "Topics in stationary and non-stationary time series, together with their application to univariate and multivariate analyses are covered in this book. The author explains how easily the methods and tools can be implemented in R — the open-source statistical programming environment. Exercises are provided and give the reader an opportunity to apply the presented tests and methods to previously published data sets. The text is suitable for private study but would provide an excellent course companion to computer-based laboratory classes." (C.M. O'Brien, Short Books, 26:2, 2006) "I would recommend this book as a handy reference. It tersely presents the basic ideas in integrated or cointegrated analysis of time series and provides easily understandable examples of R code in implementing those examples." (Jane L. Harvill, Journal of the American Statistical Association, 102:477, 2007) "A welcome addition — both for econometricians and non-econometricians — as it stimulates creative research in disciplines outside economics and sharing of code in this area through the CRAN project. Some examples with real data are also presented. The exercises are more applied and use interesting data sets. The bibliography is very useful. I highly recommend this book." (Juana Sanchez, Journal of Applied Statistics, 34:8, 2007)