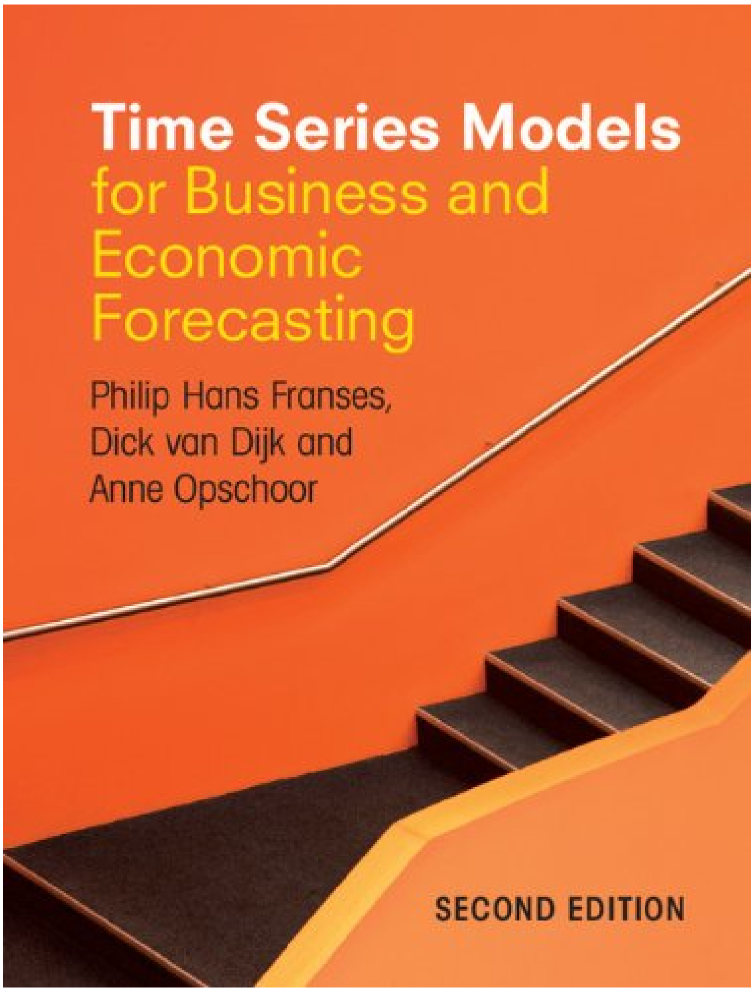
(Download pdf ebook) Time Series Models for Business and Economic Forecasting

Time Series Models for Business and Economic Forecasting

Philip Hans Franses, Dick van Dijk, Anne Opschoor
*DOC | *audiobook | ebooks | Download PDF | ePub*



DOWNLOAD READ ONLINE

#2046485 in eBooks 2014-05-31 2014-04-30File Name: B00J8LQLKK | File size: 75.Mb

Philip Hans Franses, Dick van Dijk, Anne Opschoor : Time Series Models for Business and Economic Forecasting before purchasing it in order to gage whether or not it would be worth my time, and all praised Time Series Models for Business and Economic Forecasting:

0 of 8 people found the following review helpful. One StarBy merve ozbagi bought new but it has damage

With a new author team contributing decades of practical experience, this fully updated and thoroughly classroom-tested second edition textbook prepares students and practitioners to create effective forecasting models and master the techniques of time series analysis. Taking a practical and example-driven approach, this textbook summarises the most critical decisions, techniques and steps involved in creating forecasting models for business and economics. Students are led through the process with an entirely new set of carefully developed theoretical and practical exercises. Chapters examine the key features of economic time series, univariate time series analysis, trends, seasonality, aberrant observations, conditional heteroskedasticity and ARCH models, non-linearity and multivariate time series, making this a complete practical guide. A companion website with downloadable datasets, exercises and lecture slides rounds out the full learning package.

"I highly recommend the second edition of this book. The authors have made wise choices of covering the most valuable and practical time-series methods for economic and business forecasting. The text is well written and the exercises and illustrations connect with some of the best statistical software available. In an age of digital time-series data explosion in a variety of disciplines, this book can only gain in importance and impact." Dominique M. Hanssens, Bud Knapp Distinguished Professor of Marketing, University of California, Los Angeles"This book is well written; it takes the reader through a carefully selected part of the recent and important research on time series models to be used for out-of-sample forecasting. In short, the book is a must for students of this area." Svend Hylleberg, Dean of the School of Business and Social Sciences, Aarhus UniversityAbout the AuthorPhilip Hans Franses is Professor of Applied Econometrics and Professor of Marketing Research at the Erasmus School of Economics.Dick van Dijk is Professor of Financial Econometrics at the Erasmus School of Economics.Anne Opschoor has recently completed a Ph.D. at the Erasmus School of Economics and is an Assistant Professor at the Free University.