



## Time Series Econometrics

Gujarati, Chapter 21

### What is a time series?

- A time series is any series of data that varies over time. For example.
  - Monthly Tourist Arrivals from Europe
  - Quarterly GDP of Ethiopia
  - Monthly price of basic commodities
  - Weekly quantity of coffee sold at ECX.
- Because of widespread availability of time series databases most empirical studies use time series data.

# Quiz On Time Series Econometrics Chapter 21

**Sabine Zange**



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Modeling and Seasonality is a focused resource on analysis of economic time series as pertains to modeling and seasonality  
presenting cutting edge research that would otherwise be scattered throughout diverse peer reviewed journals This  
compilation of 21 chapters showcases the cross fertilization between the fields of time s      **The Econometric Analysis of  
Time Series** Andrew C. Harvey,1981      **Elements of Time Series Econometrics : An Applied Approach** Evžen  
Kočenda,Alexandr Černý ,2014-03-01 This book presents the numerous tools for the econometric analysis of time series The  
text is designed with emphasis on the practical application of theoretical tools Accordingly material is presented in a way that  
is easy to understand In many cases intuitive explanation and understanding of the studied phenomena are offered Essential  
concepts are illustrated by clear cut examples The attention of readers is drawn to numerous applied works where the use of  
specific techniques is best illustrated Such applications are chiefly connected with issues of recent economic transition and  
European integration The outlined style of presentation makes the book also a rich source of references The text is divided  
into four major sections The first section The Nature of Time Series gives an introduction to time series analysis The second  
section Difference Equations describes briefly the theory of difference equations with an emphasis on results that are  
important for time series econometrics The third section Univariate Time Series presents the methods commonly used in  
univariate time series analysis the analysis of time series of one single variable The fourth section Multiple Time Series deals  
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