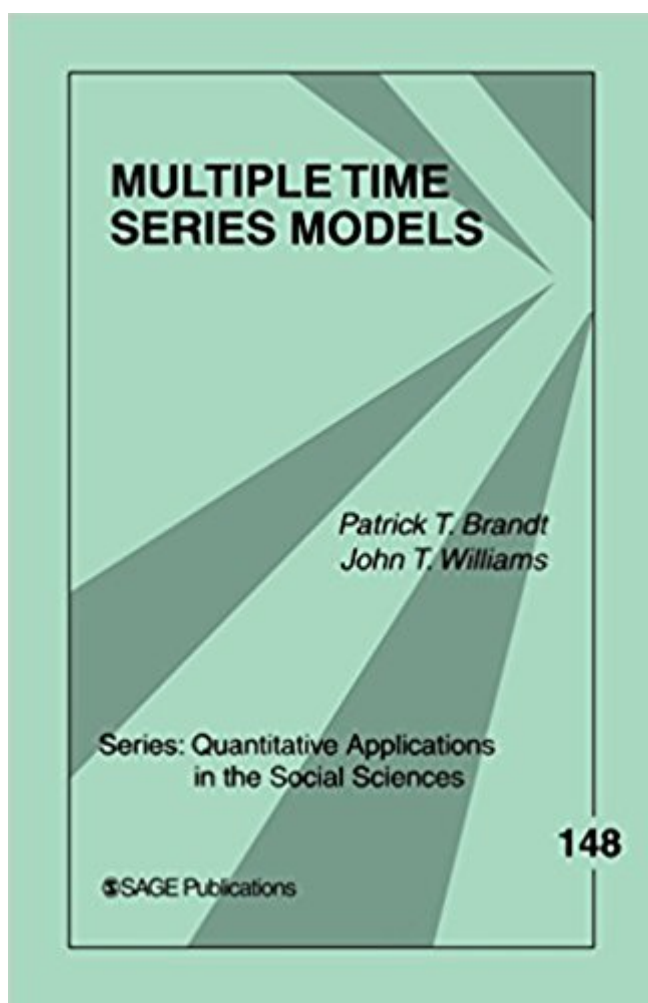## The book was found

Multiple Time Series Models (Quantitative Applications In The Social Sciences)

Synopsis

Multiple Time Series Models introduces researchers and students to the different approaches to modeling multivariate time series data including simultaneous equations, ARIMA, error correction models, and vector autoregression. Authors Patrick T. Brandt and John T. Williams focus on vector autoregression (VAR) models as a generalization of these other approaches and discuss specification, estimation, and inference using these models.

Book Information

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"This book amazingly introduces multiple time series on varied levels to help the reader to understand their assumptions, their four approaches, how to build theories to accompany their modeling, and how to interpret their results. This book would be quite an initiation, sweet and succinct, in advanced undergraduate and graduate courses on time series. In addition, it is a useful and reliable resource . . . this book also makes a fun reading!"--Ruth Chao"Contemporary Psychology: APA Review" (04/16/2007)""This book amazingly introduces multiple time series on varied levels to help the reader to understand their assumptions, their four approaches, how to build theories to accompany their modeling, and how to interpret their results. This book would be quite an initiation, sweet and succinct, in advanced undergraduate and graduate courses on time series. In addition, it is a useful and reliable resource . . . this book also makes a fun reading!"--Ruth Chao"Contemporary Psychology: APA Review" (04/16/2007)-This book amazingly introduces

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