Chapter 12: Time Series Models

In this chapter:

1. Estimating ad hoc distributed lag & Koyck distributed lag models (*UE* 12.1.3)
2. Testing for serial correlation in Koyck distributed lag models (*UE* 12.2.2) using:
   2.1. Durbin's h test
   2.2. The Lagrangian Multiplier (LM) test
3. Performing Granger Causality tests (*UE* 12.3.2)
4. Testing for nonstationarity by calculating the auto correlation function ACF (*UE* 12.4.1, Equation 12.24, p. 425)
5. Testing for nonstationarity with the Dickey-Fuller test (12.4.2)
6. Adjusting for nonstationarity (12.4.3)
7. Exercises

The workfile named *macro14.wf1* will be used to demonstrate the procedures explained in *UE*, Chapter 12. The examples examine the relationship between current purchases of goods and services (*CO*) and the level of disposable income (*YD*).

Estimating an ad hoc distributed lag model (*UE* 12.1.3):

To estimate the ad hoc distributed lag model printed in *UE*, Equation 12.14, follow these steps:

Step 1. Open the EViews workfile named *Macro14.wf1*.
Step 2. Select **Objects/New Object/Equation** on the workfile menu bar, enter *CO C YD(0 to -3)* in the Equation Specification: window, and click **OK.**[1]
Step 3. Select **Name** on the equation menu bar, enter the name *EQ01*, and click **OK.**
Step 4. Select **Save** on the workfile menu bar to save your changes.

Estimating a Koyck distributed lag model (*UE* 12.1.3):

To estimate the Koyck distributed lag model printed in *UE*, Equation 12.11, follow these steps:

Step 1. Open the EViews workfile named *Macro14.wf1*.
Step 2. Select **Objects/New Object/Equation** on the workfile menu bar, enter *CO C YD CO(-1)* in the Equation Specification: window, and click **OK.**
Step 3. Select **Name** on the equation menu bar, enter the name *EQ02*, and click **OK.**
Step 4. Select **Save** on the workfile menu bar to save your changes.

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[1] You can include a consecutive range of lagged series by using the word "to" between the lags. *YD(0 to -3)* is equivalent to *YD YD(-1) YD(-2) YD(-3)*.

Chapter 12 Time Series Models

Chao Zhang

Chapter 12 Time Series Models:

Dynamic Time Series Models using R-INLA Nalini Ravishanker,Balaji Raman,Refik Soyer,2022-08-10 Dynamic Time Series Models using R INLA An Applied Perspective is the outcome of a joint effort to systematically describe the use of R INLA for analysing time series and showcasing the code and description by several examples This book introduces the underpinnings of R INLA and the tools needed for modelling different types of time series using an approximate Bayesian framework The book is an ideal reference for statisticians and scientists who work with time series data It provides an excellent resource for teaching a course on Bayesian analysis using state space models for time series Key Features Introduction and overview of R INLA for time series analysis Gaussian and non Gaussian state space models for time series State space models for time series with exogenous predictors Hierarchical models for a potentially large set of time series Dynamic modelling of stochastic volatility and spatio temporal dependence   **Time Series Modelling of Water Resources and Environmental Systems** K.W. Hipel,A.I McLeod,1994-04-07 This is a comprehensive presentation of the theory and practice of time series modelling of environmental systems A variety of time series models are explained and illustrated including ARMA autoregressive moving average nonstationary long memory three families of seasonal multiple input single output intervention and multivariate ARMA models Other topics in environmetrics covered in this book include time series analysis in decision making estimating missing observations simulation the Hurst phenomenon forecasting experiments and causality Professionals working in fields overlapping with environmetrics such as water resources engineers environmental scientists hydrologists geophysicists geographers earth scientists and planners will find this book a valuable resource Equally environmetrics systems scientists economists mechanical engineers chemical engineers and management scientists will find the time series methods presented in this book useful   **Introduction to Time Series Modeling with Applications in R** Genshiro Kitagawa,2020-08-10 Praise for the first edition This book reflects the extensive experience and significant contributions of the author to non linear and non Gaussian modeling It is a valuable book especially with its broad and accessible introduction of models in the state space framework Statistics in Medicine What distinguishes this book from comparable introductory texts is the use of state space modeling Along with this come a number of valuable tools for recursive filtering and smoothing including the Kalman filter as well as non Gaussian and sequential Monte Carlo filters MAA Reviews Introduction to Time Series Modeling with Applications in R Second Edition covers numerous stationary and nonstationary time series models and tools for estimating and utilizing them The goal of this book is to enable readers to build their own models to understand predict and master time series The second edition makes it possible for readers to reproduce examples in this book by using the freely available R package TSSS to perform computations for their own real world time series problems This book employs the state space model as a generic tool for time series modeling and presents the Kalman filter the non Gaussian filter and the particle filter as convenient tools for recursive estimation for state space

models Further it also takes a unified approach based on the entropy maximization principle and employs various methods of parameter estimation and model selection including the least squares method the maximum likelihood method recursive estimation for state space models and model selection by AIC Along with the standard stationary time series models such as the AR and ARMA models the book also introduces nonstationary time series models such as the locally stationary AR model the trend model the seasonal adjustment model the time varying coefficient AR model and nonlinear non Gaussian state space models About the Author Genshiro Kitagawa is a project professor at the University of Tokyo the former Director General of the Institute of Statistical Mathematics and the former President of the Research Organization of Information and Systems **Introduction to Time Series Modeling** Genshiro Kitagawa,2010-04-21 In time series modeling the behavior of a certain phenomenon is expressed in relation to the past values of itself and other covariates Since many important phenomena in statistical analysis are actually time series and the identification of conditional distribution of the phenomenon is an essential part of the statistical modeling it is very im **Modelling and Forecasting Financial Data** Abdol S. Soofi,Liangyue Cao,2012-12-06 Modelling and Forecasting Financial Data brings together a coherent and accessible set of chapters on recent research results on this topic To make such methods readily useful in practice the contributors to this volume have agreed to make available to readers upon request all computer programs used to implement the methods discussed in their respective chapters Modelling and Forecasting Financial Data is a valuable resource for researchers and graduate students studying complex systems in finance biology and physics as well as those applying such methods to nonlinear time series analysis and signal processing A Course in Time Series Analysis Daniel Peña,George C. Tiao,Ruey S. Tsay,2001 This text derives from a number of presentations at the European Advance Course in Statistics ECAS in 1997 It aims to shed light on future directions of research in time series and is written by many researchers in the fields of statistics and econometrics *Forecasting, Time Series, and Regression* Bruce L. Bowerman,Richard T. O'Connell,Anne B. Koehler,2005 Accompanying CD ROM contains datasets in the floowing formats ASCII EXCEL SAS JMP MINITAB STATA S PLUS EVIEWS Time Series Analysis Daniel Graupe,1989 Stochastic convergence theory is reviewed in this text including 33 fundamental martingale and convergence theorems The book unifies identification theory adaptive filtering control and decision and time series analysis Examples of practical microcomputer based applications are included Time Series and Forecasting with IDA Harry V. Roberts,1984 **Applied Time Series and Box-Jenkins Models** Walter Vandaele,1983 This text presents Time Series analysis and Box Jenkins models Instructor Solutions Manual to Accompany Applied Linear Regression Models, Second Edition & Applied Linear Statistical Models, Third Edition John Neter,1990 **TSP Handbook to Accompany Econometric Models and Economic Forecasts** Bronwyn H. Hall,Sergio L. Schmukler,1998 *Indian Economic Review* ,2001 **Forecasting and Time Series Analysis** Douglas C. Montgomery,Lynwood A. Johnson,John S. Gardiner,1990 This practical user oriented second edition describes how to use statistical modeling and analysis methods for

forecasting and prediction problems Statistical and mathematical terms are introduced only as they are needed and every effort has been made to keep the mathematical and statistical prerequisites to a minimum Every technique that is introduced is illustrated by fully worked numerical examples Not only is the coverage of traditional forecasting methods greatly expanded in this new edition but a number of new techniques and methods are covered as well **Forecasting and Market Analysis Techniques** George Kress,John Snyder,1994-05-17 Sales forecasting and market analysis are the cornerstones of the planning process Yet these two tasks are usually performed by people with only limited training in either area because most firms do not have full time forecasters market analysts The authors acknowledge this situation and attempt to describe the key techniques for forecasting sales and analyzing markets in a format that meets the needs of an audience with limited quantitative skills In addition to its basic approach another strength of this book is that it combines the coverage of two key activities forecasting and market analysis that are performed by the same person in most middle sized and smaller firms The book s contents and format were designed with two audiences in mind persons assigned to develop forecasts and market analyses but who are not specialists in either area and persons who will be incorporating these results in their planning and decision making The major portion of the book is devoted to the three basic categories of forecasting models time series causal and judgmental emphasizing the most widely used models in each category Special attention is also given to the sources for obtaining the data needed to make forecasts and analyze markets The latter part of the book describes procedures for developing market and sales potentials methods for segmenting markets and some analytic techniques such as conjoint analysis and cluster analysis gaining increased usage among market analysts **International Journal of Forecasting** ,1996 *Statistics for Business and Economics* James T. McClave,P. George Benson,1985 **International Migration in Europe** James Raymer,Frans Wiilekens,2008-03-31 At present there is no unified treatment drawing together models to allow a consistent and reliable set of migration flows across countries This text seeks to do exactly that potentially improving policies planning and understanding about migration processes worldwide via the presentation of migration estimation and modeling techniques These modeling techniques are explored from both frequentist and Bayesian perspectives The vital concepts such as missing data and collection methods and their possible harmonization are discussed in depth and there are whole chapters dedicated to both modeling asylum flows and forecasts about the future of international migration Learning Econometrics Using Gaus R. Carter Hill,George G. Judge,1989-06-14 Time Series Analysis and Forecasting Oliver D. Anderson,1976

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