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and panel data

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Abstract This paper is

concerned with

approximating

nonlinear time series

by an artificial neural

network based on

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radial basis functions.

A new data-driven

modelling strategy is

suggested for the

adaptive framework by

combining the

statistical techniques

of forward selection,

cross validation and

information criterion.

The proposed method

is fast and simple to

implement while

avoiding some ...

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3(2011):1-42 and

Knight, Satchell, and

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stationary process and  
the conditions

necessary for the  
existence of a mean  
and a variance; we also  
present formulae for  
these moments.

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Michael Jansson,  
University of California,  
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Abstract Whilst the existence of a unit root implies that current shocks have permanent effects, in the long run, the simultaneous presence of a deterministic trend obliterates that consequence. As such, the long-run level of macroeconomic series



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Daniel Ventosa ...**

At the same time, I would like to welcome the following new Associate Editors who join the Editorial Board of the Journal of Time Series Analysis with immediate effect: Alexander Aue, Carsten Jentsch, Roderick McCrorie and Zhongjun Qu. Robert Taylor Editor-in-Chief.

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## **Journal of Time Series Analysis - Wiley Online Library**

Course Description.

The field of time series econometrics has exploded in the last decade and there is not enough time in a quarter course to comprehensively cover all of the important contributions.

Consequently, we will often discuss and present results without

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however,...

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## Journal Of Time Series

time series, spatial, and panel data econometrics. The scope of the journal includes papers dealing with estimation, testing, and other methodological aspects involved in the application of time series and spatial analytic techniques to economic, financial, and related data.

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**Econometrics**

**Articles - Elsevier**

Twenty Years of Time

Series Econometrics in

Ten Pictures by James

H. Stock and Mark W.

Watson. Published in

volume 31, issue 2,

pages 59-86 of Journal

of Economic

Perspectives, Spring

2017, Abstract: This

review tells the story of

the past 20 years of

time series

econometrics through

ten pictures, T...

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## **Twenty Years of Time Series Econometrics in Ten Pictures**

We outline a range of criteria for evaluating model selection approaches that have been used in the literature. Focusing on three key criteria, we evaluate automatically selecting the relevant variables in an econometric model from a large candidate

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