

ELEMENTS OF MULTIVARIATE TIME SERIES ANALYSIS

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Page 334 - Signal extraction for nonstationary time series, Annals of Statistics, 12, 646-684. Beveridge, S. and CR Nelson, 1981, A new approach to decomposition particular attention to measurement of the 'business cycle', Journal of Monetary Economics, 1, 151-174. <http://kosisushi.co.uk/Elements-of-Multivariate-Time-Series-Analysis-Gregory-C--.pdf>

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Chapter 5 Analysis of Multiple Time Series Kevin Sheppard

Chapter 5 Analysis of Multiple Time Series Note: The primary references for these notes are chapters 5 and 6 in Enders (2004). An alternative, but more technical treatment can be found in chapters 10-11

and 18-19 in Hamilton (1994).

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4 Multivariate Time Series Models Vaasan yliopisto

that the series Granger cause each other. A more precise definition of Granger causality will be given later. If the off-diagonal elements in Γ had been insignificant it would have implied, that the return series are only influenced by their own history, but not the history of the other series, implying that there is no Granger causality.

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A convergence theorem for spectral factorization

JOURNAL OF MULTIVARIATE ANALYSIS H, 222-232 (1978) A Convergence Theorem for Spectral Factorization G. TUNNICLIFFE WILSON Department of Mathematics, University of Lancaster, Bailrigg, Lancaster LA1 4 YL, England Communicated by D. R. Brillinger This paper presents a convergence theorem for an iterative method of spectral factorization in the

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Jan Grandell KTH

A time series is a set of observations x_t , each one being recorded at a specific time t . Definition 1.1 A time series model for the observed data $\{x_t\}$ is a specification of the joint distributions (or possibly only the means and covariances) of a sequence of random variables $\{X_t\}$ of which $\{x_t\}$ is postulated to be a realization.

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