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Applied Econometric Time Series - Walter ENDERS

Walter Enders, is the Lee Bidgood Chair of Economics at the University of Alabama. He received his doctorate in economics from Columbia University in New York. His research focuses on time-series econometrics with a special emphasis on the dynamic aspects of terrorism.

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Walter Enders - Home

This Students' Manual is designed to accompany the fourth edition of Walter Enders' Applied Econometric Time Series (AETS). As in the first edition, the text instructs by induction. The method is to take a simple example and build towards more general models and econometric procedures.

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Walter Enders is Professor and Lee Bidgood Chair of Economics and Finance at the University of Alabama. He received his doctorate in economics from Columbia University. His current research focuses...

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The text for the course is Walter Enders, Applied Econometric Time Series(Wiley, 1995). It should be available in the bookstore. Granger and Newbold, Banerjee, Dolado, Galbraith, and Hendry, and Hamilton provide alternative treatments of some of the topics. The articles marked with a * will be placed in the filing cabinet outside my office.

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