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Applied Econometric Time Series



Synopsis

Enders continues to provide business professionals with an accessible introduction to time-series analysis. He clearly shows them how to develop models capable of forecasting, interpreting, and testing hypotheses concerning economic data using the latest techniques. The third edition includes new discussions on parameter instability and structural breaks as well as out-of-sample forecasting methods. New developments in unit root test and cointegration tests are covered. Multivariate GARCH models are also presented. In addition, several statistical examples have been updated with real-world data to help business professionals understand the relevance of the material.

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Customer Reviews

Like many a graduate student of economics, I used Walter Enders' Applied Econometric Time Series text for my 'metrics class. For starters, Enders removes crucial pieces of proofs and other calculations with such condescending remarks as "It's obvious that..." or "It's clearly..." and it makes for a much more difficult reading. Admittedly, I was not at an Ivy League institution but more transparent mathematics would have caused me to be more generous in my assignment of stars for this review. And would have greatly advanced my understanding of the material. Secondly, some of my more time-series inclined classmates (and my professor) found several mistakes in the solutions to the problems. Combined with omitted mathematical steps, I hate this book. Hate it, hate it, hate it, hate it. I'm not sure why it's the standard text for time series econometrics. The 4th edition is coming out in the fall, apparently. Maybe he actually wrote a complete text. It's obvious that this is a terrible

book.

Coming into it cold, this book is terrible. You need an instructor who is familiar with the particular book (its structure, pitfalls, etc), otherwise it takes going through several sections to get a handle on how its set up. Things are not grouped like a normal text (and that is bad). Everything is spread out such thta something is introduced, then something else is introduces, then in a later section that is brought back up again in terms of what might be wrong with it, how to test it etc. I should be able to look up a topic and learn about it. This book is terrible for finding what you're looking for...unless you already know where it is. Worse than that, he doesn't let on what has been covered, what has not been covered, or what won't be covered. For instance, when talking about things like the method of undertermined coefficients, early on he just does it, gives you the answer etc, with no clue that in a later section he'll show what he just did. So if you didn't know, you're left scratching your head, trying to figure out all the steps he just jumped. Its not til half a chapter later that he brings up those steps. That being said, once you "get" the way its organized, and can read through it while trusting that he will come back to the questions you have, then it has its merits.

we use this book at school not designed for graduate students who actually care about what's going behind the scene it's more like a cookbook, tells you what to do in each step but not good at explaining why you should do it that way

Its very much so applied from the perspective of a statistician. Not very good if you like the proofs and derivations, but the math itself is pretty self explanatory. You really only need linear algebra to understand it.

Little intuitive for some students, too many important demonstration/proofs removed, definitely not a book that I would recommend for someone. There are plenty of books approaching Time Series analysis, this is not among the good ones.

Applied???? Ha. The author goes pages and pages and more pages, dense with theory, formulas, etc., before he gives an example or actually puts it to use, often times using computer-generated data rather than an actual, real-world problem. That's not applied at all!!! The back cover clearly says "Assuming only a basic understanding of multiple regression analysis...", meaning it is by no means a PhD level book. So pay tribute to the stupid book title and cut all the unnecessary theory.

You are better off getting Elements of Forecasting, by Diebold. The two overlap very much, covering the same things, for the most part, but he's a lot better explaining things and he actually applies the stuff, and the exercises at the end of the chapters are great!

The book has the basic material on time series. Nice complement for an econometrics class. The examples are well explained.

I love the book written by Dr. Enders. It is a good book for the beginner.

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