Time Series Econometrics Analysis. Edition No. 1

Description: This text book presents the application of time series econometrics methods in economics. The main focus of this book is to describe the main principles of time series models and show how they can be used to understand the process of macroeconomic variables and the way they interact each other. In this book, the autoregressive models (ARMA), vector autoregressive (VAR) models, error correction models together with the cointegration analysis, and a well explained econometric modeling procedure are described; with application in modeling and forecasting the inflation process in Rwanda as a country whose economic activities is processing so fast after the 1994 genocide. This text book is very useful for undergraduate students whose specialization is economics, econometrics, statistics and mathematics, and for postgraduate students in the fields mentioned above.


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