



Time Series Analysis for the Social Sciences

By Janet M. Box-Steffensmeier, John R. Freeman, Jon C. W. Pevehouse, Matthew Perry Hitt

Cambridge University Press. Paperback. Book Condition: new. BRAND NEW, Time Series Analysis for the Social Sciences, Janet M. Box-Steffensmeier, John R. Freeman, Jon C. W. Pevehouse, Matthew Perry Hitt, Time series, or longitudinal, data are ubiquitous in the social sciences. Unfortunately, analysts often treat the time series properties of their data as a nuisance rather than a substantively meaningful dynamic process to be modeled and interpreted. Time Series Analysis for the Social Sciences provides accessible, up-to-date instruction and examples of the core methods in time series econometrics. Janet M. Box-Steffensmeier, John R. Freeman, Jon C. W. Pevehouse and Matthew P. Hitt cover a wide range of topics including ARIMA models, time series regression, unit-root diagnosis, vector autoregressive models, error-correction models, intervention models, fractional integration, ARCH models, structural breaks, and forecasting. This book is aimed at researchers and graduate students who have taken at least one course in multivariate regression. Examples are drawn from several areas of social science, including political behavior, elections, international conflict, criminology, and comparative political economy.



READ ONLINE
[2.64 MB]

Reviews

I just began looking over this pdf. It is one of the most amazing pdf i have study. I discovered this book from my dad and i recommended this pdf to understand.

-- **Merritt Kilback II**

Good e book and useful one. I have got read and that i am confident that i will likely to go through once more again later on. It is extremely difficult to leave it before concluding, once you begin to read the book.

-- **Angela Blick**