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My research focuses on the development and application of time-series models to areas in economics and finance. Many of the applications involve rational actor models of domestic and transnational terrorism.

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, Applied Econometric Time Series. New York: John Wiley & sons, Inc., 1995. 10. A MODEL OF THE WPI The ARMA estimations performed in Section 8 were almost too straightforward. In practice, we rarely find a data series precisely conforming to a theoretical ACF or PACF.

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$1 < 1$, the effects of the past t also diminish over time. Suppose instead that $a_1 > 1$; in this instance, the backward-looking solution for y_t explodes. The situation is reversed using the forward solution. Here, if $a_1 < 1$, the expression a_1^{-i} becomes infinitely large as i approaches ∞ .

APPLIED ECONOMETRIC TIME SERIES (3rd edition) - Walter Enders

AETS 4 Page 2 PREFACE 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.

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