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Applied Econometric Time Series Enders

The decomposition of time series is a statistical task that deconstructs a time series into several components, each representing one of the underlying categories of patterns. There are two principal types of decomposition, which are outlined below.

Decomposition of time series - Wikipedia

In statistics, a unit root test tests whether a time series variable is non-stationary and possesses a unit root. The null hypothesis is generally defined as the presence of a unit root and the alternative hypothesis is either stationarity, trend stationarity or explosive root depending on the test used.

Unit root test - Wikipedia

X is the univariate time series data (one dimensional array of cells (e.g. rows or columns)).. Order is the time order of the data series (i.e. the first data point's corresponding date (earliest date = 1 (default), latest date = 0)).

Augmented Dickey-Fuller Test in Excel | ADF Test

The impulse response function for a univariate ARIMA process is the dynamic response of the system to a single impulse, or innovation shock, of unit size. The specific impulse response calculated by impulse is the dynamic multiplier, defined as the partial derivative of the output response with respect to an innovation shock at time zero.. For a univariate ARIMA process, y t, and innovation ...

Impulse response function - MATLAB - MathWorks

Terrorism and threats to national security are documented to have impacts on tourism demand. This paper focuses on the short-run impacts of the September 11 attacks in New York on tourist preferences for competing destinations in the Mediterranean and the Canary Islands.

The impact of terrorism on tourism demand - ScienceDirect

Exploration of tight oil and gas formations has significantly increased US oil and gas production in recent years. However, detailed economic analysis of this production, including identification ...

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Globalization - goo Wikipedia (Globalization)

Globalization Institute. The Federal Reserve Bank of Dallas established the Globalization Institute in 2007 for the purpose of better understanding how the process of deepening economic integration between the countries of the world, or globalization, alters the environment in which U.S. monetary policy decisions are made.

Globalization Institute Working Papers - Dallasfed.org

To support validity of the instrument, we provide some examples of possibly exogenous fluctuations in military spending. Fig. 1 plots military spending as a share of GDP over time for some advanced and developing countries in our sample. In many advanced countries, such as the United States and the United Kingdom, military spending declined substantially in the 1990s, following the end of the ...

The effects of government spending on real exchange rates ...

goo Wikipedia (日本語版)

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