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Time series analysis is a statistical technique that deals with time series data, or trend analysis. Time series data means that data is in a series of particular time periods or intervals. The data is considered in three types: Time series data: A set of observations on the values that a variable takes at different times.

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Henrik Madsen Professor, Section Head for Dynamical Systems, Applied Mathematics and Computer Sciences, Technical University of Denmark

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15.5. Other Approaches to Trended Time Series 447 APPENDIX 15.A. Derivation of Selected Equations for Chapter 15 451 References 452 16 Processes with Deterministic Time Trends 454 16.1. Asymptotic Distribution of OLS Estimates of the Simple Time Trend Model 454 16.2. Hypothesis Testing for the Simple Time Trend Model 461 16.3.

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*[Hamilton] Chapter 13. [Canova] Chapter 6. *Hamilton, J. D. "A New Approach to the Economic Analysis of Nonstationary Time Series and the Business Cycle." Econometrica 57, no. 2 (1989): 357–84. 22: ML estimation of DSGE [DeJong and Dave] Chapter 8. [Canova] Chapter 6. Sargent, T. "Two Models of Measurements and the Investment Accelerator."

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