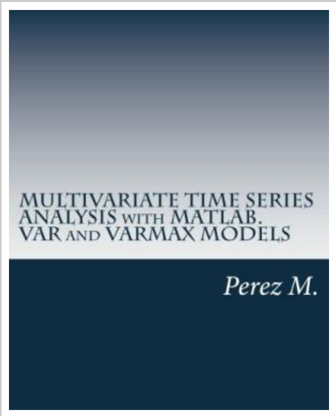

Multivariate Time Series Analysis with MATLAB. Var and Varmax Models (Paperback)

By PEREZ M

Createspace Independent Publishing Platform, United States, 2016. Paperback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****.This book focuses on Multivariate Time Series Models. The most important issues are the following: Vector Autoregressive Models Introduction to Vector Autoregressive (VAR) Models Data Structures Model Specification Structures VAR Model Estimation VAR Model Forecasting, Simulation, and Analysis VAR Model Case Study Cointegration and Error Correction Introduction to Cointegration Analysis Identifying Single Cointegrating Relations Identifying Multiple Cointegrating Relations Testing Cointegrating Vectors and Adjustment Speeds.

Reviews

Very beneficial to all of class of people. I am quite late in start reading this one, but better then never. You may like just how the writer create this publication.
*-- **Audra Klocko PhD***

Thorough information! Its this type of great go through. It is amongst the most incredible publication i actually have read through. It is extremely difficult to leave it before concluding, once you begin to read the book.
*-- **Germaine Welch***