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June 5th, 2020 - the objective of this chapter is to introduce the linear time series model linear time series models are designed to model the covariance structure in the time series there are two popular sub groups of linear time models a the autoregressive and a the moving average models which can be bined to make the autoregressive moving average'

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June 2nd, 2020 - time series processes are often described by multiple linear regression mlr models of the form  $y_t = \beta_0 + \beta_1 x_{1t} + \beta_2 x_{2t} + \dots + \beta_k x_{kt} + \epsilon_t$  where  $y_t$  is an observed response and  $x_t$  includes columns for contemporaneous values of observable predictors'

**'chapter 4 nonlinear time series models**

June 2nd, 2020 - the models typically consists of products of random variables which make possible the sudden erratic bursts seen in the data over the past 30 years there has been a lot research into nonlinear time series models probably one of the first nonlinear models proposed for time series analysis is the bilinear model"**non linear time series models in empirical finance**

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**June 4th, 2020 - in this section i discuss the three types of models that have most monly be used in nonlinear modelling particularly for aggregate output measures and unemployment i will use a non notation across all models  $y_t$  will be a univariate covariance stationary time series  $y_t y_1 y_2 y_t$  will be the history of the time series up to time  $t$ '**

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**June 2nd, 2020 - 1 2 typical features of financial time series 5 2 some concepts in time series analysis 20 2 1**

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**preliminaries 20 2 2 empirical specification strategy 27 2 3 forecasting returns with linear models 44 2 4 unit roots and seasonality 51 2 5 aberrant observations 61 3 regime switching models for returns 69 3 1 representation 71 3 2 estimation 83'**

**'time series**

June 7th, 2020 - a time series is a series of data points indexed or listed or graphed in time order most monly a time series is a sequence taken at successive equally spaced points in time thus it is a sequence of discrete time data examples of time series are heights of ocean tides counts of sunspots and the daily closing value of the dow jones industrial average'

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