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Secondly, some of my more time-series inclined classmates (and my professor) found several mistakes in the solutions to the problems. Combined with omitted mathematical steps, I hate this book. Hate it, hate it, hate it, hate it. I'm not sure why it's the standard text for time series econometrics. The 4th edition is coming out in the fall ...

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Enders | RATS Programming Manual

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Amstat News asked three review editors to rate their top five favorite books in the September 2003 issue. The first edition of Applied Econometric Time Series was among those chosen. This new edition reflects recent advances in time-series econometrics, such as out-of-sample forecasting techniques, non-linear time-series models, Monte Carlo analysis, and bootstrapping.

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