Univariate Tests for Time Series Models (Quantitative Applications in the Social Sciences)

Jeffrey B. Cromwell, Walter C. Labys, Michel Terraza

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Taking a sequential approach to time-series model building, this easy-to-use and widely applicable book explores how to test for stationarity, normality, independence, linearity, model order, and properties of the residual process. The authors clearly define each testing procedure and offer examples to illustrate each concept. They also offer sound advice on how to perform the tests using different software packages.

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