Notes on Economic Time Series Analysis: System Theoretic Perspectives /

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Monografía

In seminars and graduate level courses I have had several opportunities to discuss modeling and analysis of time series with economists and economic graduate students during the past several years. These experiences made me aware of a gap between what economic graduate students are taught about vector-valued time series and what is available in recent system literature. Wishing to fill or narrow the gap that I suspect is more widely spread than my personal experiences indicate, I have written these notes to augment and reor ganize materials I have given in these courses and seminars. I have endeavored to present, in as much a self-contained way as practicable, a body of results and techniques in system theory that I judge to be relevant and useful to economists interested in using time series in their research. I have essentially acted as an intermediary and interpreter of system theoretic results and perspectives in time series by filtering out non-essential details, and presenting coherent accounts of what I deem to be important but not readily available, or accessible to economists. For this reason I have excluded from the notes many results on various estimation methods or their statistical properties because they are amply discussed in many standard texts on time series or on statistics

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