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APPLIED ECONOMETRIC TIME SERIES (3rd edition) Walter Enders University of Alabama Prepared by Karl David Boulware University of Alabama Walter Enders University of Alabama Jared Levant University of Alabama

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Applied Econometric Time Series (Third Edition),

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Time-Series Econometrics . the parentheses when the argument to which the operator is applied is clear without them. The lag operator's argument is an element of a time series; when we apply the lag opera- The expression in parentheses in the third line of equation (1.6), which the fourth line defines

Walter Enders - Home

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