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Dublin August 2012

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document provides an

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use of Stata It is

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by Sean Beckett

provides a practical

guide to working

with time series

data using Stata and

will appeal to a

broad range of users

The many examples

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that focus on  
intuition and useful  
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author's decades of  
experience using  
time series methods  
make'

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**modeling time series**

**data In this class**

**we are going to**

**cover two time**

**series approaches**

**using STATA software**

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on moving subsets of  
the data usually  
time series simulate  
which simulates a  
statistical model  
bootstrap**

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computation of  
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programming I am  
very flexible about  
the actual classes  
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Dependence A  
characteristic  
feature of many  
economic time series  
is a clear  
dependence over time  
and there are often  
non zero  
correlations between  
observations at time  
 $t$  and  $t-k$  for some lag  
 $k$  One way to  
characterize a  
stationary time  
series is by the  
autocorrelation  
function'**

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approach is one of  
the most prominent  
ways of forecasting  
a trend of a time  
series data such as  
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paper explore the  
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to determine the  
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**modeling and**

**forecasting has**

**fundamental**

**importance to**

**various practical**

**domains Thus a lot**

**of active research**

**works is going on in**

**this subject during**

**several years Many**

**important models**

**have been proposed**

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in literature for  
improving the  
accuracy and  
efficiency of time  
series modeling and  
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1 Introduction** This  
manual is intended  
for the first half of  
the Economics 452  
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the time series capabilities in Stata 8 I will be writing programs and ?xing others throughout the term so this is really just a manual to get started Other details will follow''**Holdings**

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collected on the

same observational

if tin 1962q1 2004q4

is STATA time series

syntax for using

only observations

between 1962q1 and

1999q4 inclusive The

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requires defining

the time scale first

as we did

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relatively new  
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techniques described  
in this book did not  
exist prior to World  
War II and many of  
the techniques date  
from just the last  
few  
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