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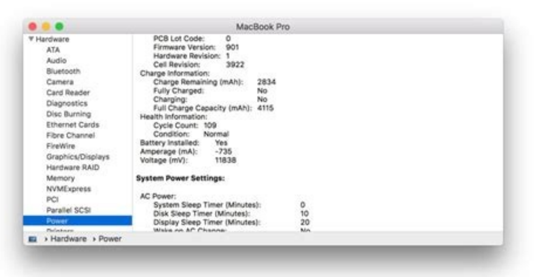
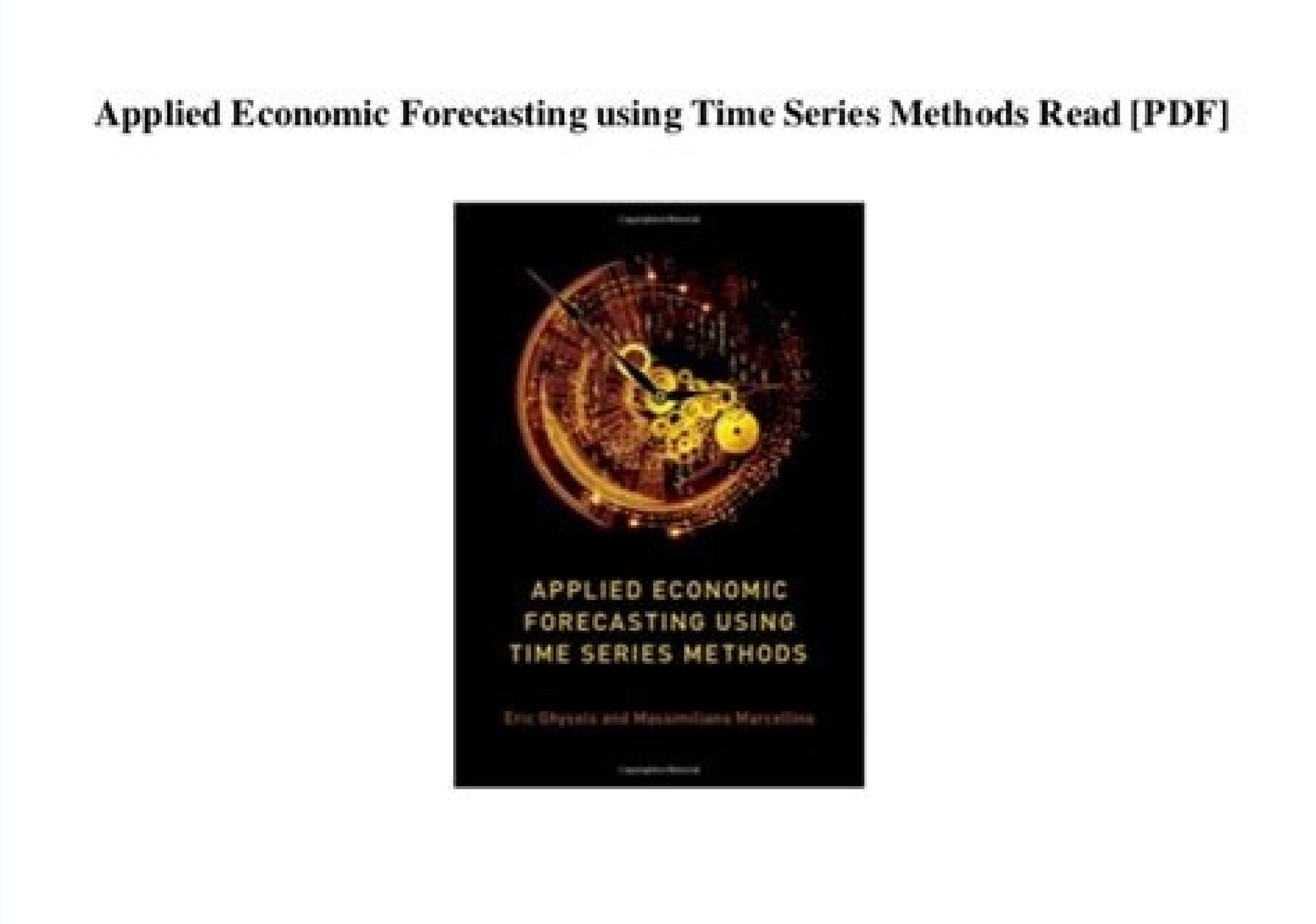
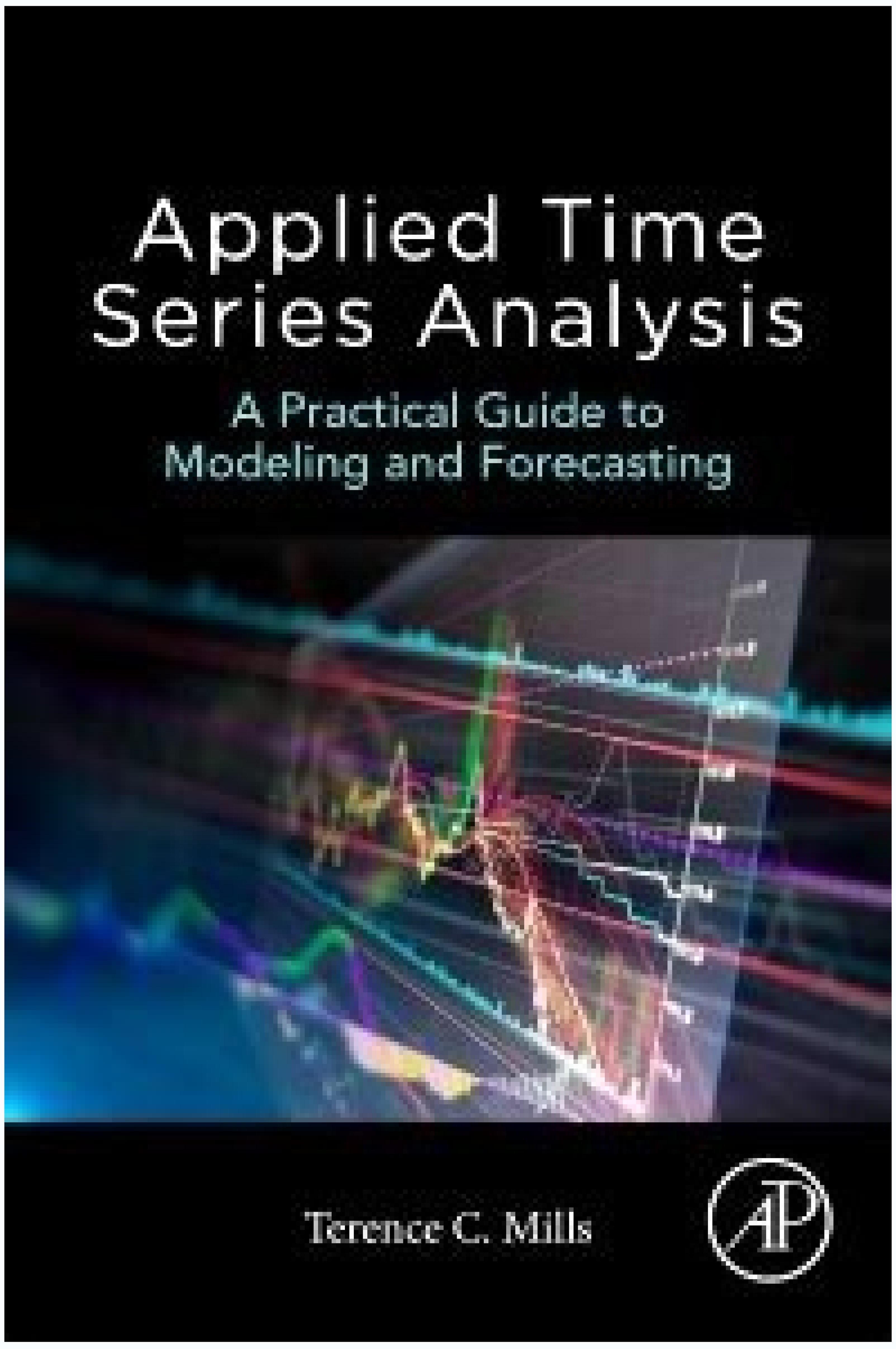




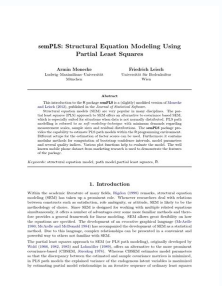


Time Series Models

- autoregressive (AR) model
- moving average (MA) model
- autoregressive moving average (ARMA) model
- autoregressive integrated moving average (ARIMA) model
- autoregressive conditional heteroscedasticity (ARCH) model
- generalised autoregressive conditional heteroscedasticity (GARCH) model

Time Series – General Concept

- a sequence of observations over time, e.g. share prices, foreign exchange rates, interest rates
- observations at different points of time may be dependent on one another
- stock price tomorrow partly depends on stock price today, and potentially yesterday, the day before…
- a time series model is designed to allow for such dependency across time


Partial Least Squares

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Friedrich Leisch — Universität für Bodenkultur Wien

Abstract

1. Introduction

Maddala, G. “Approximate Asymptotic Distribution Functions for Unit-Root and Cointegration Tests.” Journal of Business & Economic Statistics 12 (2): 167–76. 1995. 1987. Applied Econometrics with R. Chu. Yoon. “Heteroskedasticity–Robust Standard Errors for Fixed Effects Panel Data Regression.” Econometrica 76 (1): 155–74. 2003. Millo, and D. “Likelihood Ratio Test, Wald Test, and Kuhn–Tucker Test in Linear Models with Inequality Constraints on the Regression Parameters.” Econometrica 50: 63–80. Pinheiro, Jose, Douglas Bates, Saikat DebRoy, and Deepayan Sarkar the Core team. Windmeijer, F. 1981. 2012. 1971. sandwich. 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