

SPECTRAL  
ANALYSIS OF  
ECONOMIC  
TIME SERIES

BY C. W. J. GRANGER  
IN ASSOCIATION WITH  
M. HATANAKA

# Spectral Analysis Of Economic Time Series

**Judd E. Hollander**



## **Spectral Analysis Of Economic Time Series:**

Analysis of Economic Time Series Marc Nerlove, David M. Grether, José L. Carvalho, 2014-05-10 Analysis of Economic Time Series A Synthesis integrates several topics in economic time series analysis including the formulation and estimation of distributed lag models of dynamic economic behavior the application of spectral analysis in the study of the behavior of economic time series and unobserved components models for economic time series and the closely related problem of seasonal adjustment Comprised of 14 chapters this volume begins with a historical background on the use of unobserved components in the analysis of economic time series followed by an Introduction to the theory of stationary time series Subsequent chapters focus on the spectral representation and its estimation formulation of distributed lag models elements of the theory of prediction and extraction and formulation of unobserved components models and canonical forms Seasonal adjustment techniques and multivariate mixed moving average autoregressive time series models are also considered Finally a time series model of the U S cattle industry is presented This monograph will be of value to mathematicians economists and those interested in economic theory econometrics and mathematical economics **Spectral Analysis of Economic Time Series. (PSME-1)** Clive William John Granger, Michio Hatanaka, 2015-12-08 The important data of economics are in the form of time series therefore the statistical methods used will have to be those designed for time series data New methods for analyzing series containing no trends have been developed by communication engineering and much recent research has been devoted to adapting and extending these methods so that they will be suitable for use with economic series This book presents the important results of this research and further advances the application of the recently developed Theory of Spectra to economics In particular Professor Hatanaka demonstrates the new technique in treating two problems business cycle indicators and the acceleration principle existing in department store data Originally published in 1964 The Princeton Legacy Library uses the latest print on demand technology to again make available previously out of print books from the distinguished backlist of Princeton University Press These editions preserve the original texts of these important books while presenting them in durable paperback and hardcover editions The goal of the Princeton Legacy Library is to vastly increase access to the rich scholarly heritage found in the thousands of books published by Princeton University Press since its founding in 1905 *Spectral Analysis of Economic Time Series* Clive William John Granger, 1964 Spectral Analysis of Economic Time Series Clive W. J. Granger, Michio Hatanaka, 1971 Spectral Analysis of Economic Time Series Henrik Ibsen, 1964 **Spectral Analysis of Economic Time Series** Clive William John Granger, 1964 **The Spectral Analysis of Economic Time Series** Jon Cunyningham, 1963 Time series are an important source of data not only to economics but to many other disciplines as well The post war period has seen a great expansion in the statistical and computer techniques available for the analysis of these time series as well as in the understanding and general application of them Many of the theoretical advances in regression and correlation analysis in the presence of serial correlation or autoregression have been

contributed by economists and the basic techniques have been picked up by the profession Concomitantly a great part of the statistical time series work done by economists has been based upon regression techniques *Spectral Analysis of Economic Time Series* John Coshall, University of North London. Business School, 1997 **A Note on Spectral Analysis of Economic Time Series Involving Feedback**, 1976 *Spectral Analysis of Economic Time Series Behaviour* Peijie Wang, 2001 Analysing the whole spectrum of time series this paper proposes a frequency domain approach to measuring persistence and examining the associated time series properties Two statistics have been developed to identify typical patterns and behaviour in economic and financial data New Tools of Economic Dynamics Jacek Leskow, Martin Puchet, Lionello F. Punzo, 2006-05-06 New Tools of Economic Dynamics gives an introduction and overview of recently developed methods and tools most of them developed outside economics to deal with the qualitative analysis of economic dynamics It reports the results of a three year research project by a European and Latin American network on the intersection of economics with mathematical statistical and computational methods and techniques Focusing upon the evolution and manifold structure of complex dynamic phenomena the book reviews and shows applications of a variety of tools such as symbolic and coded dynamics interacting agents models microsimulation in econometrics large scale system analysis and dynamical systems theory It shows the potential of a comprehensive analysis of growth fluctuations and structural change along the lines indicated by pioneers like Harrod Haavelmo Hicks Goodwin Morishima and it highlights the explanatory power of the qualitative approach they initiated **THE SPECTRAL ANALYSIS OF ECONOMIC TIME SERIES** Stati Uniti d'America. Department of Commerce. Bureau of the Census, 1963 **The Use of Spectral Analysis in the Study of Economic Time Series** John J. Vincent, 1966 **Some Observations on the Spectral Analysis of Economic Time Series** John Cunningham, Several models of time series generating mechanisms are developed as illustration of the relation between spectral analysis and periodogram analysis Three applications of spectral analysis are then considered the procedure of seasonally adjusting economic time series is examined to demonstrate how spectral analysis can quantify functional relationships the spectral estimates of the lead lag relationships between economic indicators are developed and applied to the rate of changes of the quantity of money and an index of wholesale prices and the possibility of estimating the parameters of distributed lag models by spectral decomposition of the observed error structure is discussed *Essays in Econometrics* Clive W. J. Granger, 2001-07-23 These are econometrician Clive W J Granger's major essays in causality integration cointegration and long memory *An Introduction to Wavelets and Other Filtering Methods in Finance and Economics* Ramazan Gençay, Faruk Selçuk, Brandon J. Whitcher, 2001-10-12 An Introduction to Wavelets and Other Filtering Methods in Finance and Economics presents a unified view of filtering techniques with a special focus on wavelet analysis in finance and economics It emphasizes the methods and explanations of the theory that underlies them It also concentrates on exactly what wavelet analysis and filtering methods in general can reveal about a time series It offers

testing issues which can be performed with wavelets in conjunction with the multi resolution analysis The descriptive focus of the book avoids proofs and provides easy access to a wide spectrum of parametric and nonparametric filtering methods Examples and empirical applications will show readers the capabilities advantages and disadvantages of each method The first book to present a unified view of filtering techniques Concentrates on exactly what wavelets analysis and filtering methods in general can reveal about a time series Provides easy access to a wide spectrum of parametric and non parametric filtering methods *Agricultural Economics Research* ,1981 **Seven Decades of Econometrics and Beyond** Badi H. Baltagi,László Mátyás,2025-05-17 This volume honors the life and legacy of renowned economist and econometrician Marc Nerlove who passed away in July 2024 His influential contributions to the field have left a lasting impact on econometrics and the broader economics profession The book features high quality original research across various domains of theoretical and applied econometrics reflecting Nerlove s broad range of interests It includes survey chapters that provide valuable insights into key areas of econometrics enhancing readers understanding of important topics Where relevant personal tributes and reflections on Marc Nerlove s work are thoughtfully interwoven into the chapters This volume offers cutting edge findings in panel data analysis agricultural population and spatial economics income inequality and more The diversity of topics discussed highlights the profound and far reaching influence of Marc Nerlove s career on the field of economics

**Rhythms in Biology and Other Fields of Application** M. Cosnard,J. Demongeot,A. LeBreton,2013-03-13 **Complex and Chaotic Nonlinear Dynamics** Thierry Vialar,2009-04-26 Complex dynamics constitute a growing and increasingly important area as they offer a strong potential to explain and formalize natural physical financial and economic phenomena This book pursues the ambitious goal to bring together an extensive body of knowledge regarding complex dynamics from various academic disciplines Beyond its focus on economics and finance including for instance the evolution of macroeconomic growth models towards nonlinear structures as well as signal processing applications to stock markets fundamental parts of the book are devoted to the use of nonlinear dynamics in mathematics statistics signal theory and processing Numerous examples and applications almost 700 illustrations and numerical simulations based on the use of Matlab make the book an essential reference for researchers and students from many different disciplines who are interested in the nonlinear field An appendix recapitulates the basic mathematical concepts required to use the book

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