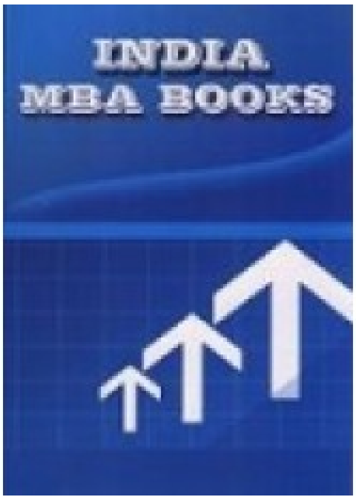
# Time Series Econometrics




**Brand:** Mehta Solutions
**Product Code:** 20IMG23GB5
**Weight:** 0.00kg

## Price: Rs600

**Short Description**
**Time Series Econometrics Rohtak UNIVERSITY**

**Description**

**Time Series Econometrics SOLVED PAPERS AND GUESS**

**Product Details: Rohtak UNIVERSITY Predictive Business Analytics**

**Format: BOOK**

**Pub. Date: NEW EDITION APPLICABLE FOR Current EXAM**

**Publisher: MEHTA SOLUTIONS**

**Edition Description: 2021-22**

**RATING OF BOOK: EXCELLENT**

## ABOUT THE BOOK

## FROM THE PUBLISHER

If you find yourself getting fed up and frustrated with other **Rohtak UNIVERSITY** book solutions now mehta solutions brings top solutions for **Rohtak UNIVERSITY Time Series Econometrics** REPORT book contains previous year solved papers plus faculty important questions and answers specially for **Rohtak UNIVERSITY** .questions and answers are specially design specially for **Rohtak UNIVERSITY** students .

Please note: All products sold on mbabooksindia.com are brand new and 100% genuine

**Case studies solved**
**New addition fully solved**
**last 5 years solved papers with current year plus guess**

**PH: 07011511310 , 09899296811 FOR ANY problem**

## FULLY SOLVED BOOK LASY 5 YEARS PAPERS SOLVED PLUS GUESS

## Time Series Econometrics

**UNIT-I**
**Business Forecasting: Business forecasting and planning, Common time series patterns, Types of forecasting methods, Statistical fundamentals for evaluating forecasting.**
**UNIT-II**
**Univariate Smoothing Methods: Moving average, weighted moving average, Exponential smoothing, Seasonal indexes, Trend-seasonal and Holt-Winters smoothing.**
**UNIT-III**
**Stationary Time Series Models: Stochastic process, Stationarity, Modelling AR, MA, ARM processes, Deterministic and stochastic trends, unit roots, Testing unit roots – Dickey and Fuller, Phillips and Perron tests.**
**UNIT-IV**
**Multivariate Models: Intervention analysis, Transfer function models, VAR analysis –Estimation, Identification and the Impulse response function. Long run Models: Cointegration – Eagle-Granger Methodology, Johanson approach, Error correction models, Granger Causality, Exogeniety, Modelling Volatility: ARCH, GARCH, and ARCH-M and EGARCH models**