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cation of time series methods which help to deal with economic issues. Before we discuss modern (parametric) time series procedures in this chapter, we give a brief historical overview (Section 1.1).

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Extensive surveys on modern methods of time series analysis are given by JAMES D. HAMILTON, Time Series Analysis, Princeton University Press, Princeton N.J. 1994, and HELMUT L. TKEPOHL., New Introduction to Multiple Time Series Analysis, Springer, Berlin et al., 2005. In J.D. HAMILTON's book one can also find remarks on the relation between ergodicity and stationarity (pp. 45ff.). Textbooks

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