

Bibliographic Reference: Anagnostou, A. (2024). Classic and Contemporary Time Series Models Volume B [Undergraduate textbook]. Kallipos, Open Academic Editions. http://dx.doi.org/10.57713/kallipos-1015

Abstract

This book is the second volume of the book: Anagnostou, A. (2024). Classic and Contemporary Time Series Models Volume A [Undergraduate textbook]. Kallipos, Open Academic Editions, which presents in detail the classic and contemporary models used in modeling economic & financial data. The present book focuses on the application of these models in the context of real empirical economic problems. The collection consists of eight independent empirical studies. The empirical studies analyze contemporary issues in macroeconomic science distinguished

by advanced theoretical research and empirical analysis. The studies are applied to Greek financial data and each empirical study concludes some general and specific objectives, the most basic of which is the strengthening of pre-existing scientific knowledge through the creation of new and original knowledge. The goal of each empirical study is to present applied econometric analysis of data by combining economic theory to optimize the explanatory power of various economic models. Each study follows a specific methodology and structure.



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