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James Douglas Hamilton (born November 29, 1954) is an American econometrician currently teaching at University of California, San Diego. His work is especially influential in time series and energy economics. He received his PhD from the University of California, Berkeley in 1983. His research goes into a range of topics, including monetary policy, business cycles, energy markets, econometrics, and has work that has been translated into Japanese, Chinese, and Italian.

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Time Series Analysis, Princeton Univ. Press, 1994. Click here to order from amazon.com or click here to download data and programs to implement examples from the text. Here is a list of items that have updated or corrected from the earlier printings. ... James D. Hamilton / Economics ...

James D. Hamilton Home Page

Written in 1994 by James D. Hamilton, a professor of economics at the University of California San Diego, "Time Series Analysis" covers the fundamental concepts and theories of time series analysis. The book can get a little technical, but it's a great resource for graduate students or as a reference guide for researchers.

The 7 Best Books About Time Series Analysis | Tableau

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I. Introduction: Stationary Time Series: 1-3: Introduction to stationary time series [Hamilton] Chapters 1-5, 7, and 8. *[Hall and Heyde] Chapter 3. [Brockwell and Davis] Chapters 1, 3, and Section 5.7. *Newey, W. K., and K. D. West. "A Simple Positive Semi-Definite, Heteroskedasticity and Autocorrelation Consistent Covariance Matrix."

Readings | Time Series Analysis | Economics | MIT ...

James D.Hamilton - Time Series Analysis. The book is intended to provide students and researchers with a self-contained survey of time series analysis.

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