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$a_1 < 1$, the effects of the past t also diminish over time. Suppose instead that $a_1 > 1$; in this instance, the backward-looking solution for y_t explodes. The situation is reversed using the forward solution. Here, if $a_1 < 1$, the expression a_1^{-i} becomes infinitely large as i approaches ∞ .

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Walter Enders, Applied Econometric Time Series. New York: John Wiley & sons, Inc., 1995. 10. A MODEL OF THE WPI The ARMA estimations performed in Section 8 were almost too straightforward. In practice, we rarely find a data series precisely conforming to a theoretical ACF or PACF.

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Walter Enders - Home

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ABOUT THE AUTHOR. Chapter DIFFERENCE EQUATIONS. 1 Time-Series Models. 2 Difference Equations and Their Solutions. 3 Solution by Iteration. 4 An Alternative Solution Methodology. 5 The Cobweb Model.

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A spark of curiosity and interest in time series econometrics; at least one course in statistics/econometrics and/or familiarity with basic mathematical statistics, matrix algebra, linear regression, OLS and ML estimations, heteroskedasticity and

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