
James D Hamilton Time Series Analysis

why you should never use the hodrick-prescott filter - why you should never use the hodrick-prescott filter james d. hamilton jhamilton@ucsd department of economics, uc san diego july 30, 2016 revised: may 13, 2017 abstract here's why. (1) the hp lter produces series with spurious dynamic relations that have no basis in the underlying data-generating process. **time series analysis james d. hamilton princeton ...** - james d. hamilton princeton university press, 1994 bruce e. hansen boston college 1. introduction this is an excellent textbook. hamilton has put together a comprehensive treatment of time series econometrics suitable for the 1990s. his intended audience is primarily graduate students, but it is likely that seasoned econ-
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