

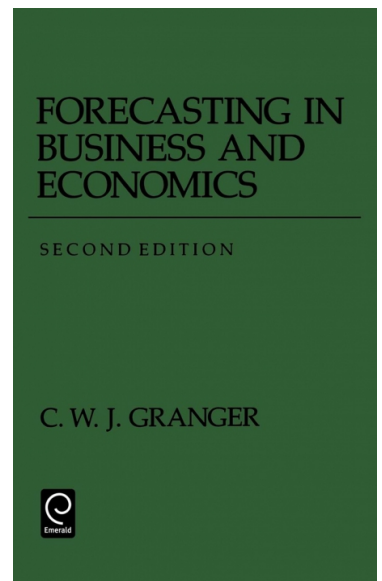
## Forecasting in Business and Economics

Economic Theory, Econometrics, and Mathematical Economics

C. W. J. Granger

### About the Book

This thoroughly revised second edition of an upper-level undergraduate/graduate text describes many major techniques of forecasting used in economics and business. This is the only time series book to concentrate on the forecasting of economic data and to cover such a broad range of topics. Its key features are: gives a complete description, with applications, of the Box-Jenkins single series modeling techniques; extends the Box-Jenkins techniques to multivariate cases; compares forecasts from purely statistical and econometric models; pays careful attention to such problems as how to evaluate and compare forecasts; covers nonstationary and nonlinear models, co-integration and error-correction models.



Format: Hardback

Pagination: 290

Price: £62.99 \$112.99 €88.99

Publication Date:

28th Apr 1989

ISBN: 9780122951817

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