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Starting with Hamilton was admirable, but I'd say read through both of the time-

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series sections in the two books that I just mentioned and then move on to something like Walter Enders' Applied Econometric Time Series or Terrence C Mill's The Modelling of Financial Time Series.

Books for self-studying time series analysis? - Cross ...

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The GISTEMP time series is a reconstruction of global surface temperature based on land and ocean data. The x-values are the temperature anomalies relative to the 1951–1980 mean in units of degrees Celsius. The t-values are the years from 1880 to 2017. This is an evenly spaced series of size $n = 138$, and the time resolution is

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1 year. The method of calculation of GISTEMP from a number of records ...

Trend analysis of climate time series: A review of methods ...

In economics, inflation (or less frequently, price inflation) is a general rise in the price level of an economy over a period of time. When the general

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price level rises, each unit of currency buys fewer goods and services; consequently, inflation reflects a reduction in the purchasing power per unit of money – a loss of real value in the medium of exchange and unit of account within the ...

Inflation - Wikipedia

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Time series pose a particular challenge regarding time-subsampling (Fig. 4, point 9), which can also be considered as a case of unobserved samples of a variable, and time-aggregation (Fig. 4 ...

Inferring causation from time series in Earth system ...

The Sargan-Hansen test or Sargan's test

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is a statistical test used for testing over-identifying restrictions in a statistical model. It was proposed by John Denis Sargan in 1958, and several variants were derived by him in 1975. Lars Peter Hansen re-worked through the derivations and showed that it can be extended to general non-linear GMM in a time series context.

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Sargan-Hansen test - Wikipedia

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Terence C. Mills: The Econometric

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Modelling of Financial Time Series. 2nd Edition, Cambridge University Press, 1999. Ruey S. Tsay: Analysis of Financial Time Series. 2.

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