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This book is the only self-sufficient option to study time series analysis at this level of mathematical detail. Hamilton does not need anything from advanced mathematics to understand: linear algebra (Strang) plus probability theory (non-measure theoretic) is enough.

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We picked an array that covers the initial introduction to references and guides along with your time series analysis self-study. 1. "Time Series Analysis" by James Douglas Hamilton. Author: James Douglas Hamilton Website: Site | Amazon. This is an oldie but a goodie. 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.

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Frequency domain analysis *[Hamilton] Chapter 6. [Brockwell and Davis] Chapters 4, and 10. *Baxter, M., and R. King. "Measuring Business Cycles: Approximate Band-Pass Filters for Economic Time Series." Review of Economics and Statistics 81, no. 4 (1999): 575-93. Berk, K. N. "Consistent Autoregressive Spectral Estimates."

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James D. Hamilton Graduate Teaching Materials . Course webpage for Econ 220B (Graduate econometrics). Course webpage for Econ 210D (Monetary Economics and Business Cycles). Course webpage for Econ 226 (Bayesian and Numerical Methods) . Course webpage for Econ 2142 (Time series analysis). Data and software to reproduce examples from my text, Time Series Analysis.

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