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there has been an enormous amount of research in time-series econometrics, and many economics departments have required a time-series econometrics course in their graduate sequence. obviously, one chapter on this topic will not do it justice. therefore, this chapter will focus on some of the basic concepts needed for such a course. section 14.2 defines what is meant by a stationary time-series, while sections 14.3 and 14.4 briefly review the box-jenkins and vector autoregression (var) methods for time-series analysis.5 considers a random walk model and various tests for the existence of a unit root.6 studies spurious regressions and trend stationary versus difference stationary models.7 gives a simple explanation of the concept of cointegration and illustrates it with an economic example. finally, section 14.8 looks at autoregressive conditionally heteroskedastic (arch) time-series. the last decade has brought dramatic changes in the way that researchers analyze economic and financial time series. this book synthesizes these recent advances and makes them accessible to first-year graduate students. james hamilton provides the first adequate text-book treatments of important innovations such as vector autoregressions, generalized method of moments, the economic and statistical consequences of unit roots, time-varying variances, and nonlinear time series models. i think this is the best course on time series analysis that i have ever seen. hamilton does a wonderful job of covering all the topics of time series analysis.. i think that this is the best text on time series analysis that i know of, and it is now my favorite text on time series analysis. this is a very helpful book. it is a book that everyone who wants to know about time series analysis should have in their library. i was impressed by the many new and innovative ideas that were presented in this book. a solid reference book to add to your library and i would highly recommend it.

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