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Modeling.) Ruey S. Tsay (2005). Analysis Of Financial Time Series, 2<sup>nd</sup> Ed. John  
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Wooldridge,J.M.2013.Introductory Econometrics: A Modern  
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Methods For Forecasting Macroeconomic Series H- Steps Ahead", Journal Of  
Econometrics, 135, 499-526. Watson, M.W. (2007), "How Accurate Are Real-Time  
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Economic Quarterly, 93, 143-161. 2. Jan 4th, 2024

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Forecasting Non-stationary Economic Time Series. Cambridge, MA [US] : MIT Press. James D. Hamilton (1994), Time Series Analysis, Princeton University Press, New Jersey. Andrew C. Harvey (1992). Forecasting, Structural Time Series Models And

The Kalman Filter. Cambridge, GB : Cambridge Unive Jan 11th, 2024

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