

**Cyclical Analysis of Time Series:  
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# Cyclical Analysis Of Time Series Selected Procedures And Computer Programs

**Michael J. Artis, Massimiliano  
Marcellino, Tommaso Proietti**



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**Cyclical Analysis of Time Series** Gerhard Bry, Charlotte Boschan, 1971 Study of programmed procedures in economic research and statistical method with regard to computerised analysis of cyclical turning points relative to business cycles  
References Cyclical Analysis of Time Series; Selected Procedures and Computer Programs. National Bureau of Economic Research Technical Paper No.20 ,1971 **Palgrave Handbook of Econometrics** Terence C. Mills, Kerry Patterson, 2009-06-25 Following these seminal Palgrave Handbook of Econometrics Volume I this second volume brings together the finest academics working in econometrics today and explores applied econometrics containing contributions on subjects including growth development econometrics and applied econometrics and computing Essays in Honour of Fabio Canova Juan J. Dolado, Luca Gambetti, Christian Matthes, 2022-09-21 Both parts of Volume 44 of Advances in Econometrics pay tribute to Fabio Canova for his major contributions to economics over the last four decades

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UK Business and Financial Cycles Since 1660 Nicholas Dimsdale, Ryland Thomas, 2019-11-02 This book is the first of two volumes that aim to provide an up to date overview of the key data and techniques necessary for analysing the historical behaviour of business and financial cycles in the United Kingdom Drawing on an extensive secondary literature and the considerable body of historical macroeconomic and financial time series data that exist for the United Kingdom the two volumes will review the key features of historical recessions and recoveries over the course of three and a half centuries Volume 1 provides an overview of UK business cycles since 1660 The first part of the book considers old and new theories of the business cycle looking at the impulses that generate business cycles and the propagation mechanisms that determine their duration and amplitude The second part of the book uses the latest historical estimates of GDP to look at different ways of measuring and estimating business cycle fluctuations within a simple univariate framework Finally the book provides a

narrative of UK economic fluctuations since 1660 using a whole range of economic data to shed light on the main drivers of cyclical behaviour It concludes by highlighting areas for future research especially with regard to the link between business and financial cycles some of which will be explored in Volume 2

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