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~~Peter Kennedy~~

Peter Kennedy is Professor of Economics at Simon Fraser University. In addition to A Guide to Econometrics , he is author of Macroeconomic Essentials: Understanding Economics in the News, 2e (2000), and is Associate Editor of the International Journal of Forecasting , the Journal of Economic Education , and Economics Bulletin .

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As Kennedy points out,the new theory of multivariate ARIMA models is providing the econometricians with a methodology that is similar to their simultaneous equation models. One nice feature of the book is that it treats classical linear regression theory early, highlights the key assumptions and then provides specific chapters that cover how to deal with the violations of the assumptions taken one by one.

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