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Clive W. J. Granger IDEAS/RePEc Encuentra Modelling Nonlinear Economic Time Series (Advanced Texts in Econometrics) de Timo Terasvirta, Dag Tjøstheim, Clive W.J. Granger (ISBN: Free By Timo Terasvirta, Dag Tjøstheim, Clive W. J. Granger: Modelling Nonlinear Economic Time Series (Advanced Texts in Econometrics) USA- -Oxford University Press Banca Na?ional? a României - Catalogue Department of Economics and Business Economics - CREATES . Timo Terasvirta is Professor Emeritus, Aarhus University, and member of CREATES. Nonlinear Time Series Econometrics; Volatility Modelling; Research Interests; Nonlinear Time Series Terasvirta, T., D. Tjøstheim and C.W.J. Granger (2010). Modelling új könyvek - MNB Handbook of Econometrics . Chapter 48 Aspects of modelling nonlinear time series. Author links open overlay panelTimoTerasvirtaDagTjøstheimCliveW.J. Granger Various classes of nonlinear models appearing in the economics and time series literature Auestad and Tjøstheim, 1990 . 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