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Measurement of linear dependence and feedback between multiple time series. (English)

Zbl 0492.62078

J. Am. Stat. Assoc. 77, 304-324 (1982).

For a scan of this review see the [web version](#).

MSC:

62M10 Time series, auto-correlation, regression, etc. in statistics (GARCH)

62H20 Measures of association (correlation, canonical correlation, etc.)

62J05 Linear regression; mixed models

Cited in **6** Reviews
Cited in **58** Documents

Keywords:

[linear dependence](#); [feedback](#); [multiple time series](#); [causality](#); [information](#); [prediction error](#)

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