

**Lütkepohl, Helmut**

**New introduction to multiple time series analysis. Corrected 2nd printing.** (English)

[Zbl 1141.62071](#)

Berlin: Springer (ISBN 3-540-26239-3/pbk). xxi, 764 p. (2006).

See the review of the original edition from 2005 [[Zbl 1072.62075](#)].

**MSC:**

- [62M10](#) Time series, auto-correlation, regression, etc. in statistics (GARCH)
- [62-01](#) Introductory exposition (textbooks, tutorial papers, etc.) pertaining to statistics
- [62M20](#) Inference from stochastic processes and prediction
- [91B84](#) Economic time series analysis

Cited in <b>1</b> Review
Cited in <b>19</b> Documents