

*SPECTRAL ANALYSIS  
OF ECONOMIC TIME  
SERIES*

*BY C. W. J. GRANGER*

*IN ASSOCIATION WITH*

*M. HATANAKA*

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# Spectral Analysis Of Economic Time Series

**John Coshall, University of North  
London. Business School**



## **Spectral Analysis Of Economic Time Series:**

Analysis of Economic Time Series Marc Nerlove, David M. Grether, José L. Carvalho, 2014-05-10 Analysis of Economic Time Series A Synthesis integrates several topics in economic time series analysis including the formulation and estimation of distributed lag models of dynamic economic behavior the application of spectral analysis in the study of the behavior of economic time series and unobserved components models for economic time series and the closely related problem of seasonal adjustment Comprised of 14 chapters this volume begins with a historical background on the use of unobserved components in the analysis of economic time series followed by an Introduction to the theory of stationary time series Subsequent chapters focus on the spectral representation and its estimation formulation of distributed lag models elements of the theory of prediction and extraction and formulation of unobserved components models and canonical forms Seasonal adjustment techniques and multivariate mixed moving average autoregressive time series models are also considered Finally a time series model of the U S cattle industry is presented This monograph will be of value to mathematicians economists and those interested in economic theory econometrics and mathematical economics **Spectral Analysis of Economic Time Series. (PSME-1)** Clive William John Granger, Michio Hatanaka, 2015-12-08 The important data of economics are in the form of time series therefore the statistical methods used will have to be those designed for time series data New methods for analyzing series containing no trends have been developed by communication engineering and much recent research has been devoted to adapting and extending these methods so that they will be suitable for use with economic series This book presents the important results of this research and further advances the application of the recently developed Theory of Spectra to economics In particular Professor Hatanaka demonstrates the new technique in treating two problems business cycle indicators and the acceleration principle existing in department store data Originally published in 1964 The Princeton Legacy Library uses the latest print on demand technology to again make available previously out of print books from the distinguished backlist of Princeton University Press These editions preserve the original texts of these important books while presenting them in durable paperback and hardcover editions The goal of the Princeton Legacy Library is to vastly increase access to the rich scholarly heritage found in the thousands of books published by Princeton University Press since its founding in 1905 *Spectral Analysis of Economic Time Series* Clive William John Granger, Michio Hatanaka, 1964-01-01

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picked up by the profession Concomitantly a great part of the statistical time series work done by economists has been based upon regression techniques

**Spectral Analysis of Economic Time Series Behaviour** Peijie Wang, 2001 Analysing the whole spectrum of time series this paper proposes a frequency domain approach to measuring persistence and examining the associated time series properties Two statistics have been developed to identify typical patterns and behaviour in economic and financial data *Spectral Analysis of Economic Time Series* John Coshall, University of North London. Business School, 1997

**A Note on Spectral Analysis of Economic Time Series Involving Feedback**, 1976 *Spectral Analysis of Economic Time Series* Clive William John Granger, 1964

**The Use of Spectral Analysis in the Study of Economic Time Series** John J. Vincent, 1966 [Some Observations on the Spectral Analysis of Economic Time Series](#) John Cunningham, Several models of time series generating mechanisms are developed as illustration of the relation between spectral analysis and periodogram analysis Three applications of spectral analysis are then considered the procedure of seasonally adjusting economic time series is examined to demonstrate how spectral analysis can quantify functional relationships the spectral estimates of the lead lag relationships between economic indicators are developed and applied to the rate of changes of the quantity of money and an index of wholesale prices and the possibility of estimating the parameters of distributed lag models by spectral decomposition of the observed error structure is discussed

**Essays in Econometrics** Clive W. J. Granger, 2001-07-23 These are econometrician Clive W J Granger's major essays in causality integration cointegration and long memory

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[Computer Programs for Spectral Analysis of Economic Time Series](#) Herman F. Karreman, 1963 [Computer Programs for Spectral Analysis of Economic Time Series. Econometric Research Program](#) Herman F. Karreman, PRINCETON UNIV N J., 1963 Computer programs for spectral analysis of economic time series are presented in this Research Memorandum There are essentially three programs The first program computes power spectra of an arbitrary number of series The second program computes power spectra of sets of up to fourteen series and cross spectra of every combination of two series in the set The third program computes in addition to the power and cross spectra the multiple and partial correlation of these spectra of sets of up to six series Of each of these three

programs there is a Tukey Hanning and a Parzen version both versions are presented here The programs are written in the Fortran language for a computer of a little over thirty two thousand memory locations In the power and cross spectra programs one to two thousand locations have been saved to enable the inclusion of a subroutine that will instruct the computer to plot the results In the multiple and partial correlation subroutine of the third program use has been made of the facility to perform complex arithmetic operations on the IBM 7090 However a version of this subroutine which uses only ordinary arithmetic operations is given in the Appendix The Tukey Hanning version of each program is fully described and printed in extenso Author *Working Paper*, 1965 **A Spectral Analysis of the Wage-lag Hypothesis** Thomas Frank Cargill, 1968 **A Bibliography of Applications of Techniques of Spectral Analysis to Economic Time Series** Stanford University. Institute for Mathematical Studies in the Social Sciences, F. C. Nold, 1972 THE SPECTRAL ANALYSIS OF ECONOMIC TIME SERIES Stati Uniti d'America. Department of Commerce. Bureau of the Census, 1963

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