

Time-series Library. Is a cross-platform software package for econometric analysis, written in the C programming language.

gretl

Biometrika (1996), 83, 3, pp. 615-625 Printed in Great Britain Testing for independence between two covariance stationary time series BY YONGMIAO HONG Department of Economics, Cornell University, Ithaca, New York 14853, U.S.A.

Testing for Independence Between Two Covariance Stationary

We document significant "time series momentum" in equity index, currency, commodity, and bond futures for each of the 58 liquid instruments we consider. We find persistence in returns for one to 12 months that partially reverses over longer horizons, consistent with sentiment theories of initial under-reaction and delayed over-reaction.

Time series momentum - ScienceDirect

In univariate copula-based time series models, one may be interested in quantities such as rank autocorrelations, to measure the strength and sign of serial dependence of the series.

A review of copula models for economic time series

Okay, so this is my third tutorial about time-series in python. The first one was on univariate ARIMA models, and the second one was on univariate SARIMA models.

Analyzing Multivariate Time-Series using ARIMAX in Python

Statistical Analysis Handbook A Comprehensive Handbook of Statistical Concepts, Techniques and Software Tools 2018 Edition Dr Michael J de Smith

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