

Chapter 9

Time Series

9.1 Prediction Intervals

See Haile and Olive (2022a).

9.2 Inference after Model Selection

See Haile and Olive (2022a).

9.3 Summary

9.4 Complements

For AR large sample theory, see Anderson (1971, pp. 210-7) and Mann and Wald (1943b). For ARMA large sample theory, see Hannan (1973) and Yao and Brockwell (2006).

9.5 Problems