

**MEASURING BUSINESS CYCLES IN ECONOMIC TIME  
SERIES (LECTURE NOTES IN STATISTICS)**

**Maye X. Karner**

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2 A brief review of applied time series analysis. 9. Some . 2 and 8 years.) Statistical methods were devised to estimate cyclical variation, and these ommendations to measure economic cycles that are moving average-type methods.

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**Business cycle - Wikipedia**

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Series (Lecture Notes in Statistics) (): Regina Kaiser,  
Agustin Maravall: Books.

Abstract. Trends and cyclical components in economic time series are modeled in a The statistical treatment is based on the state space form with the .. and used as the basis for recognizing a cycle and measuring its characteristics . . . Although most of the benefit to business cycle analysis is likely.

Kaiser, R. and Maravall, A. ( ), Measuring Business Cycles in Economic Time Series, Springer-Verlag Lecture Notes in Statistics Kalman, R.E. (I), 'A.

Stylized Facts and Measurement Issues Lucrezia Reichlin 'Measuring business cycles in economic time series', Lecture Notes in Statistics , New York;.

Volume Title: Cyclical Analysis of Time Series: Selected Procedures and Computer their Measuring Business Cycles, published by the Bureau in The following brief method for mass application—that is, a statistical technique whose.

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Robust Planning and Analysis of Experiments C. However, even according to Keynesian theory managing economic policy to smooth out the cycle is a difficult task in a society with a complex economy.

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Journal of Time Series Analysis 323—The view of the economic cycle as caused by the fact that business cycle estimation is basic to the conduct of macroeconomic policy and to monitoring of the economy, many decades of attention have shown that formal modeling of economic cycles is a frustrating issue.