# **Time Series Econometrics**

Gujarati, Chapter 21

## What is a time series?

- A time series is any series of data that varies over time. For example.
  - Monthly Tourist Arrivals from Europe
  - Quarterly GDP of Ethiopia
  - Monthly price of basic commodities
  - Weekly quantity of coffee sold at ECX.
- Because of widespread availability of time series databases most empirical studies use time series data.

# **Quize On Time Series Econometrics Chapter 21**

**Puja Mehta** 

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