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In statistics, the Durbin-Watson statistic is a test statistic used to detect the presence of autocorrelation at lag 1 in the residuals (prediction errors) from a regression analysis.It is named after James Durbin and Geoffrey Watson.The small sample distribution of this ratio was derived by John von Neumann (von Neumann, 1941). Durbin and Watson (1950, 1951) applied this statistic to the ...

Durbin-Watson statistic - Wikipedia

[14] Patterson, K. (2000). An Introduction to Applied Econometrics - A Time Series Approach, MacMillan. [15] Verbeek, M. (2004). A Guide to Modern Econometrics (2nd edition), Wiley.

Introducción al Análisis de Series Temporales

Lancaster, T. , An introduction to Modern Bayesian Econometrics, Blackwell, ISBN 1-4051-1720-6, contiene un'analisi (introduttiva) del modello di regressione lineare nella prospettiva dell'inferenza bayesiana, principale concorrente dell'approccio classico, o frequentista, nell'econometria (in inglese). Nell'ambito della finanza: Campbell, J.,

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