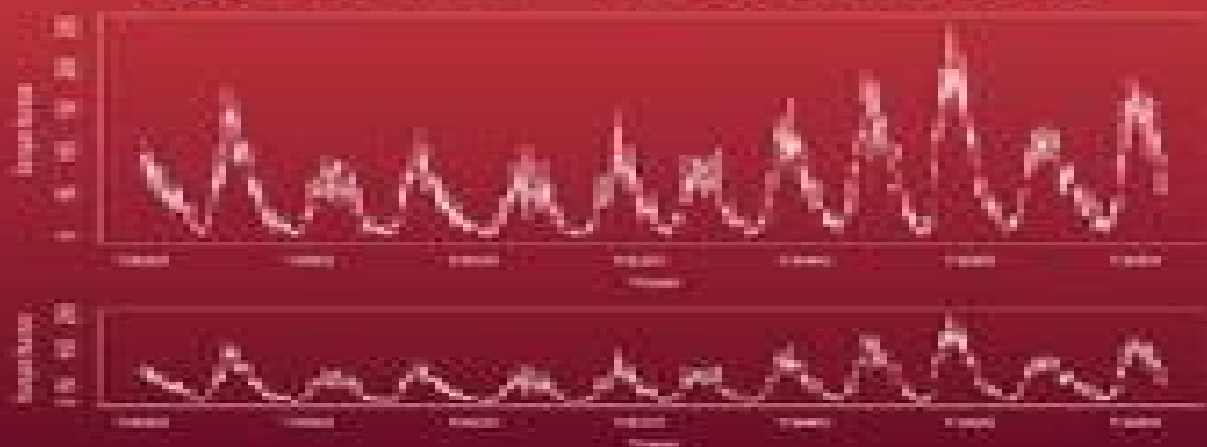


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The Analysis of Time Series

An Introduction

SIXTH EDITION



Chris Chatfield



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Longitudinal Research with Latent Variables Kees van Montfort, Johan H.L. Oud, Albert Satorra, 2010-05-17 Since Charles Spearman published his seminal paper on factor analysis in 1904 and Karl Joreskog replaced the observed variables in an econometric structural equation model by latent factors in 1970 causal modelling by means of latent variables has become the standard in the social and behavioural sciences Indeed the central variables that social and behavioural theories deal with can hardly ever be identified as observed variables Statistical modelling has to take account of measurement errors and invalidities in the observed variables and so address the underlying latent variables Moreover during the past decades it has been widely agreed on that serious causal modelling should be based on longitudinal data It is especially in the field of longitudinal research and analysis including panel research that progress has been made in recent years Many comprehensive panel data sets as for example on human development and voting behaviour have become available for analysis The number of publications based on longitudinal data has increased immensely Papers with causal claims based on cross sectional data only experience rejection just for that reason Current Index to Statistics, Applications, Methods and Theory ,1990 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields *Paperbound Books in Print* ,1992 KDD-96 Evangelos Simoudis, Jiawei Han, Usama M. Fayyad, 1996

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