Part I

Finite Order Vector Autoregressive Processes

In the four chapters of this part, finite order, stationary vector autoregressive (VAR) processes and their uses are discussed. Chapter 2 is dedicated to processes with known coefficients. Some of their basic properties are derived, their use for prediction and analysis purposes is considered. Unconstrained estimation is discussed in Chapter 3, model specification and checking the model adequacy are treated in Chapter 4, and estimation with parameter restrictions is the subject of Chapter 5.