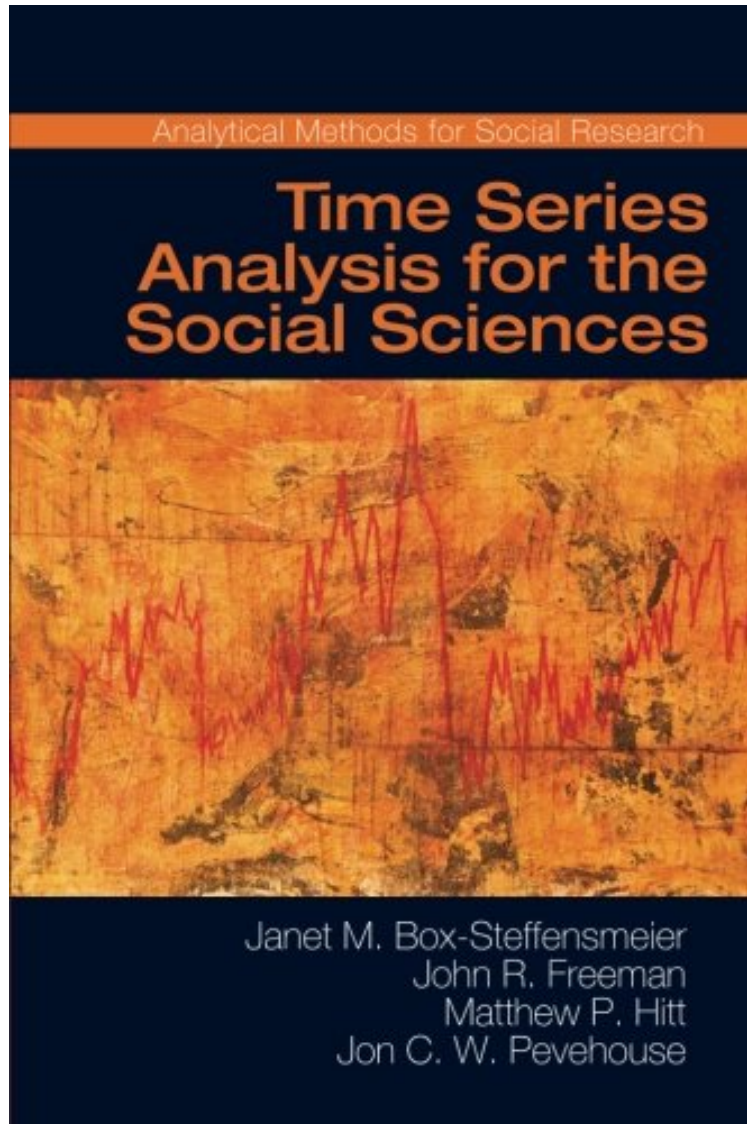


(Download pdf) Time Series Analysis for the Social Sciences (Analytical Methods for Social Research)

Time Series Analysis for the Social Sciences (Analytical Methods for Social Research)

Janet M. Box-Steffensmeier, John R. Freeman, Matthew P. Hitt, Jon C. W. Pevehouse

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Janet M. Box-Steffensmeier, John R. Freeman, Matthew P. Hitt, Jon C. W. Pevehouse : Time Series Analysis for the Social Sciences (Analytical Methods for Social Research) before purchasing it in order to gage whether or not it would be worth my time, and all praised Time Series Analysis for the Social Sciences (Analytical Methods for Social Research):

10 of 12 people found the following review helpful. Nice text--needs a proofreaderBy J. TownsleyGood intermediate

introduction to time-series. Almost all books on this topic are specifically for economics, but these authors bring in political science (voting patterns) and sociological (crime data) models as well as economic, which broadens the usefulness of the text to more disciplines. It is far less intense than Enders (*Applied Econometric Time Series*), which is far more "mathy." However, this text still requires a lot of math, and the lengthy appendix (to which they continuously refer the reader all the way through the text) is an advanced treatment requiring matrix algebra and higher math). The examples are very helpful, and good writing. However, they could use a better editor, as I found numerous syntax and spelling errors from the very first page, making some sentences difficult to follow. This always makes me suspicious, and as I am not capable of "checking the math," it leaves the reader wondering how much one can trust the proofs and calculations. Along those lines, one specific interpretation error is on p. 50: the AIC and BIC models they claim are the "best" are actually not--this is either another error, or they presume that one should take the absolute value of these to infer better fits, which is incorrect (i.e., they claim the AIC of -193.73 is a better fit than -277.66, which is wrong). There is at least one incorrectly cited equation (p. 60, listed as "equation 2.52, but this is clearly incorrect--possibly it should be 2.55?). Again, it seems to be a really good text, but the 2nd edition needs an alternate proofreader. 0 of 7 people found the following review helpful. Five Stars By Jesus H Amozurrutia Cok. no problem

Time-series, or longitudinal, data are ubiquitous in the social sciences. Unfortunately, analysts often treat the time-series properties of their data as a nuisance rather than a substantively meaningful dynamic process to be modeled and interpreted. *Time-Series Analysis for Social Sciences* provides accessible, up-to-date instruction and examples of the core methods in time-series econometrics. Janet M. Box-Steffensmeier, John R. Freeman, Jon C. Pevehouse, and Matthew P. Hitt cover a wide range of topics including ARIMA models, time-series regression, unit-root diagnosis, vector autoregressive models, error-correction models, intervention models, fractional integration, ARCH models, structural breaks, and forecasting. This book is aimed at researchers and graduate students who have taken at least one course in multivariate regression. Examples are drawn from several areas of social science, including political behavior, elections, international conflict, criminology, and comparative political economy.

About the Author Janet M. Box-Steffensmeier is Vernal Riffe Professor of Political Science and Professor of Sociology at Ohio State University (courtesy), where she is a University Distinguished Scholar and directs the Program in Statistics and Methodology (PRISM). Box-Steffensmeier served as president of the Midwest Political Science Association and the Political Methodology Society and as treasurer of the American Political Science Association. She has twice received the Gosnell Prize for the best work in political methodology, and she received the Emerging Scholar Award from the Elections, Public Opinion, and Voting Behavior Subsection of the American Political Science Association. She was an inaugural Fellow of the Society for Political Methodology. The Box-Steffensmeier Graduate Student Award, given annually by the Interuniversity Consortium for Political and Social Research (ICPSR), is named after her in recognition of her contributions in political methodology and her support of women in this field. John R. Freeman is the John Black Johnston Distinguished Professor in the College of Liberal Arts at the University of Minnesota, and a Fellow of the American Academy of Arts and Sciences. Among his honors are the Morse-Alumni, All-University, and College of Liberal Arts Distinguished Teaching Awards at the University of Minnesota. Freeman is the author of *Democracy and Markets: The Politics of Mixed Economies*, which won the International Studies Association's Quincy Wright Award, and the coauthor of *Three Way Street: Strategic Reciprocity in World Politics*. Freeman also edited three volumes of *Political Analysis*. He has coauthored numerous research articles in academic journals. Many of Freeman's research projects have been supported by the National Science Foundation as well as by the Bank Austria Foundation and the Austrian Ministry of Science. Matthew P. Hitt is an Assistant Professor in the Department of Political Science at Louisiana State University. His interests include judicial politics, legislative politics, interest groups, the presidency, and quantitative methodology. His research has been published in the *American Political Science* and *Presidential Studies Quarterly*. Jon C. W. Pevehouse is a Professor of Political Science at the University of Wisconsin. His work examines the relationship between domestic and international politics. Pevehouse is the author of *Democracy from Above* (Cambridge University Press, 2005) and *While Dangers Gather* (2007). He is the coauthor, with Joshua Goldstein, of *International Relations*, the leading textbook on international politics. He is the recipient of the Karl Deutch Award, given by the International Studies Association, and has received numerous teaching awards, including the Chancellor's Distinguished Teaching Award at the University of Wisconsin. Pevehouse is also the editor of the journal *International Organization*.