

Applied Time Series Analysis — Part II

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1 Time series with a trend

1.1 A short history of trends in economics

Evidently, many economic variables show some sort of trending behavior, whether it be the gross domestic product or a stock market index. Typically, for these cases time-series modelling under the assumption of stationarity or forecasting by extrapolation using time-constant means would be highly implausible. Other variables, such as inflation and unemployment rates, show rising or falling trends over longer time spans, but extrapolating these trends may be of doubtful value for modelling.

Because the methodology of time-series analysis is tailored to the handling of stationary variables, it is an obvious suggestion to search for transformations of trending variables that yield time series with a stationary appearance. Often it is argued that prior to the publication of the book by BOX & JENKINS economists were routinely fitting functions of time $\tau(t)$ to trending variables X_t and consequently subtracting them, in order to obtain stationary variables $\tilde{X}_t = X_t - \tau(t)$. Note, however, that for example the random-walk model of stock-market prices was developed by BACHMANN as early as 1900. If X_t is assumed to be generated by a random walk, then $\tilde{X}_t = X_t - \tau(t)$ cannot be stationary for any function $\tau(t)$. Trend adjustment by subtracting a smooth function of time becomes inadequate. It is, however, fairly obvious that for a random walk

$$X_t = X_{t-1} + \varepsilon_t$$

with white noise ε_t , the application of the *first-differences operator* $\Delta = 1 - B$

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M Lipman



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