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PITTS AVILA

Econometric Theory and Practice John Wiley & Sons
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Econometric Analysis of Panel Data OUP Oxford
This book contributes to re cent developments on the statistical analysis of multiple time series in the presence of regime shifts. Markov-switching models have become popular for modelling non-linearities and regime shifts, mainly, in univariate eco nomic time series. This study is intended to provide a systematic and operational ap proach to the econometric modelling of dynamic systems subject to shifts in regime, based on the Markov-switching vector autoregressive model. The study presents a comprehensive analysis of the theoretical properties of Markov-switching vector autoregressive processes and the related statistical methods. The statistical concepts are illustrated with applications to empirical business cyde research. This monograph is a revised version of my dissertation which has been accepted by the Economics Department of the Humboldt-University of Berlin in 1996. It con sists mainly of unpublished material which has been presented during the last years at conferences and in seminars. The major parts of this study were written while I was supported by the Deutsche Forschungsgemeinschajt (DFG), Berliner Graduier tenkolleg Angewandte Mikroökonomik and Sondeiforschungsbereich 373 at the Free University and Humboldt-University of Berlin. Work was finally completed in the project The Econometrics of Macroeconomic Forecasting founded by the Economic and Social Research Council (ESRC) at the Institute of Economies and Statistics, University of Oxford. It is a pleasure to record my thanks to these institutions for their support of my research embodied in this study.

Elements of Nonlinear Time Series Analysis and Forecasting Cambridge University Press
Written by one of the world's leading researchers and writers in the field, Econometric Analysis of Panel Data has become established as the leading textbook for postgraduate courses in panel data. This new edition reflects the rapid developments in the field covering the vast research that has been conducted on panel data since its initial publication. Featuring the most recent empirical examples from panel data literature, data sets are also

provided as well as the programs to implement the estimation and testing procedures described in the book. These programs will be made available via an accompanying website which will also contain solutions to end of chapter exercises that will appear in the book. The text has been fully updated with new material on dynamic panel data models and recent results on non-linear panel models and in particular work on limited dependent variables panel data models.

Markov-Switching Vector Autoregressions Cambridge University Press

A Companion to Theoretical Econometrics provides a comprehensive reference to the basics of econometrics. This companion focuses on the foundations of the field and at the same time integrates popular topics often encountered by practitioners. The chapters are written by international experts and provide up-to-date research in areas not usually covered by standard econometric texts. Focuses on the foundations of econometrics. Integrates real-world topics encountered by professionals and practitioners. Draws on up-to-date research in areas not covered by standard econometrics texts. Organized to provide clear, accessible information and point to further readings.

Nonstationary Panels, Panel Cointegration, and Dynamic Panels Cambridge University Press

A comprehensive review of unit roots, cointegration and structural change from a best-selling author.

Time-Series-Based Econometrics Academic Press

This unique book delivers an encyclopedic treatment of classic as well as contemporary large sample theory, dealing with both statistical problems and probabilistic issues and tools. The book is unique in its detailed coverage of fundamental topics. It is written in an extremely lucid style, with an emphasis on the conceptual discussion of the importance of a problem and the impact and relevance of the theorems. There is no other book in large sample theory that matches this book in coverage, exercises and examples, bibliography, and lucid conceptual discussion of issues and theorems.

Essays in Honor of Aman Ullah Springer Nature

This is the new and totally revised edition of Lütkepohl’s classic 1991 work. It provides a detailed introduction to the main steps of analyzing multiple time series, model specification, estimation, model checking, and for using the models for economic analysis and forecasting. The book now includes new chapters on cointegration analysis, structural vector autoregressions, cointegrated VARMA processes and multivariate ARCH models. The book bridges the gap to the difficult technical literature on the topic. It is accessible to graduate students in business and economics. In addition, multiple time series courses in other fields such as statistics and engineering may be based on it.

System Identification (SYSID '03) Emerald Group Publishing

Volume 36 of Advances in Econometrics recognizes Aman Ullah's significant contributions in many areas of econometrics and celebrates his long productive career.

Applied Econometrics Springer Science & Business Media

A collection of essays in honour of Clive Granger. The chapters are by some of the world's leading econometricians, all of whom have collaborated with and/or studied with both) Clive Granger. Central themes of Granger's work are reflected in the book with attention to tests for unit roots and cointegration, tests of misspecification, forecasting models and forecast evaluation, non-linear and non-parametric econometric techniques, and overall, a careful blend of practical empirical work and strong theory. The book shows the scope of Granger's research and the range of the profession that has been influenced by his work.

Asymptotic Theory of Statistics and Probability Springer Science & Business Media

The essays in this book explore important theoretical and applied advances in econometrics.

Structural Vector Autoregressive Analysis World Scientific

Contributed in honour of Lucien Le Cam on the occasion of his 70th birthday, the papers reflect the immense influence that his work has had on modern statistics. They include discussions of his seminal ideas, historical perspectives, and contributions to current research - spanning two centuries with a new translation of a paper of Daniel Bernoulli. The volume begins with a paper by Aalen, which describes Le Cams role in the founding of the martingale analysis of point processes, and ends with one by Yu, exploring the position of just one of Le Cams ideas in modern semiparametric theory. The other 27 papers touch on areas such as local asymptotic normality, contiguity, efficiency, admissibility, minimaxity, empirical process theory, and biological medical, and meteorological applications - where Le Cams insights have laid the foundations for new theories.

Co-integration, Error Correction, and the Econometric Analysis of Non-stationary Data Cambridge University Press

This monograph is concerned with the statistical analysis of multivariate systems of non-stationary time series of type I. It applies the concepts of cointegration and common trends in the framework of the Gaussian vector autoregressive model.

Econometrics and Economic Theory in the 20th Century Cambridge University Press

Reflects the developments and new directions in the field since the publication of the first successful edition and contains a complete set of problems and solutions This revised and expanded edition reflects the developments and new directions in the field since the publication of the first edition. In particular, sections on nonstationary panel data analysis and a discussion on the distinction between deterministic and stochastic trends have been added. Three new chapters on long-memory discrete-time and continuous-time processes have also been created, whereas some chapters have been merged and some sections deleted. The first eleven chapters of the first edition have been compressed into ten chapters, with a chapter on nonstationary panel added and located under Part I: Analysis of Non-fractional Time Series. Chapters 12 to 14 have been newly written under Part II: Analysis of Fractional Time Series. Chapter 12 discusses the basic theory of long-memory processes by introducing ARFIMA models and the fractional Brownian motion (fBm). Chapter 13 is concerned with the computation of distributions of quadratic functionals of the fBm and its ratio. Next, Chapter 14 introduces the fractional Ornstein–Uhlenbeck process, on which the statistical inference is discussed. Finally, Chapter 15 gives a complete set of solutions to problems posed at the end of most sections. This new edition features: • Sections to discuss nonstationary panel data analysis, the problem of differentiating between deterministic and stochastic trends, and nonstationary processes of local deviations from a unit root • Consideration of the maximum likelihood estimator of the drift parameter, as well as asymptotics as the sampling span increases • Discussions on not only nonstationary but also noninvertible time series from a theoretical viewpoint • New topics such as the computation of limiting local powers of panel unit root tests, the derivation of the fractional unit root distribution, and unit root tests under the fBm error Time Series Analysis: Nonstationary and Noninvertible Distribution Theory, Second Edition, is a reference for graduate students in econometrics or time series analysis. Katsuto Tanaka, PhD, is a professor in the Faculty of Economics at Gakushuin University and was previously a professor at Hitotsubashi University. He is a recipient of the Tjalling C. Koopmans Econometric Theory Prize (1996), the Japan Statistical Society

Prize (1998), and the Econometric Theory Award (1999). Aside from the first edition of Time Series Analysis (Wiley, 1996), Dr. Tanaka had published five econometrics and statistics books in Japanese.

Likelihood-Based Inference in Cointegrated Vector Autoregressive Models John Wiley & Sons

Eric Ghysels and Denise R. Osborn provide a thorough and timely review of the recent developments in the econometric analysis of seasonal economic time series, summarizing a decade of theoretical advances in the area. The authors discuss the asymptotic distribution theory for linear nonstationary seasonal stochastic processes. They also cover the latest contributions to the theory and practice of seasonal adjustment, together with its implications for estimation and hypothesis testing. Moreover, a comprehensive analysis of periodic models is provided, including stationary and nonstationary cases. The book concludes with a discussion of some nonlinear seasonal and periodic models. The treatment is designed for an audience of researchers and advanced graduate students.

Time Series Models for Business and Economic Forecasting Springer

New statistical methods and future directions of research in time series A Course in Time Series Analysis demonstrates how to build time series models for univariate and multivariate time series data. It brings together material previously available only in the professional literature and presents a unified view of the most advanced procedures available for time series model building. The authors begin with basic concepts in univariate time series, providing an up-to-date presentation of ARIMA models, including the Kalman filter, outlier analysis, automatic methods for building ARIMA models, and signal extraction. They then move on to advanced topics, focusing on heteroscedastic models, nonlinear time series models, Bayesian time series analysis, nonparametric time series analysis, and neural networks. Multivariate time series coverage includes presentations on vector ARMA models, cointegration, and multivariate linear systems. Special features include: Contributions from eleven of the worldâ??s leading figures in time series Shared balance between theory and application Exercise series sets Many real data examples Consistent style and clear, common notation in all contributions 60 helpful graphs and tables Requiring no previous knowledge of the subject, A Course in Time Series Analysis is an important reference and a highly useful resource for researchers and practitioners in statistics, economics, business, engineering, and environmental analysis. An Instructor's Manual presenting detailed solutions to all the problems in he book is available upon request from the Wiley editorial department.

Workbook on Cointegration Elsevier

Long memory time series are characterized by a strong dependence between distant events.

Time Series with Long Memory Springer Science & Business Media

This trusted textbook returns in its 4th edition with even more exercises to help consolidate understanding - and a companion website featuring additional materials, including a solutions manual for instructors. Offering a unique blend of theory and practical application, it provides ideal preparation for doing applied econometric work as it takes students from a basic level up to an advanced understanding in an intuitive, step-by-step fashion. Clear presentation of economic tests and methods of estimation is paired with practical guidance on using several types of software packages. Using real world data throughout, the authors place emphasis upon the interpretation of results, and the conclusions to be drawn from them in econometric work. This book will be essential reading for economics undergraduate and master's students taking a course in applied econometrics. Its practical nature makes it ideal for modules requiring a research project. New to this Edition: - Additional practical exercises throughout to help consolidate understanding - A freshly-updated companion website featuring a new solutions manual for instructors

Econometric Analysis Springer Science & Business Media

The Handbook of Financial Time Series gives an up-to-date overview of the field and covers all relevant topics both from a statistical and an econometrical point of view. There are many fine contributions, and a preamble by Nobel Prize winner Robert F. Engle.

Complex Systems in Finance and Econometrics John Wiley & Sons

In the 16th Edition of Advances in Econometrics we present twelve papers discussing the current interface between Marketing and Econometrics. The authors are leading scholars in the fields and introduce the latest models for analysing marketing data. The papers are representative of the types of problems and methods that are used within the field of marketing. Marketing focuses on the interaction between the firm and the consumer. Economics encompasses this interaction as well as many others. Economics, along with psychology and sociology, provides a theoretical foundation for marketing.

The Cointegrated VAR Model Springer

In the last decade, time-series econometrics has made extraordinary developments on unit roots and cointegration. However, this progress has taken divergent directions, and has been subjected to criticism from outside the field. In this book, Professor Hatanaka surveys the field, examines those portions that are useful for macroeconomics, and responds to the criticism. His survey of the literature covers not only econometric methods, but also the application of these methods to macroeconomic studies. The most vigorous criticism has been that unit roots to do not exist in macroeconomic variables, and thus that cointegration analysis is irrelevant to macroeconomics. The judgement of this book is that unit roots are present in macroeconomic variables when we consider periods of 20 to 40 years, but that the critics may be right when periods of 100 years are considered. Fortunately, most of the time series data used for macroeconomic studies cover fall within the shorter time span. Among the numerous methods for unit roots and cointegration, those useful from macroeconomic studies are examined and explained in detail, without overburdening the reader with unnecessary mathematics. Other, less applicable methods are dicussed briefly, and their weaknesses are exposed. Hatanaka has rigourously based his judgements about usefulness on whether the inference is appropriate for the length of the data sets available, and also on whether a proper inference can be made on the sort of propositions that macroeconomists wish to test. This book highlights the relations between cointegration and economic theories, and presents cointegrated regression as a revolution in econometric methods. Its analysis is of relevance to academic and professional or applied econometricians. Step-by-step explanations of concepts and techniques make the book a self-contained text for graduate students.

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