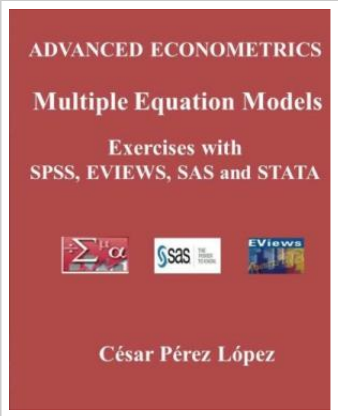

Advanced Econometrics. Multiple Equation Models. Exercises with SPSS, Eviews, SAS and Stata (Paperback)

By Cesar Perez Lopez

Createspace, United States, 2013. Paperback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****.Multi-equation econometric models are characterized by the presence of several equations to simultaneously estimate. It is thus a generalization of the models in the field of systems of equations. Multi-equational simultaneous equations in linear models, incorporating the identification of models and techniques of estimation theory are covered in this book (MCI, MC2E, MC3E, RANR, SUR, etc.). Then the models are dealt with multivariate time series (VAR VARX, VARMA, BVAR, VEC) dealing the Cointegration theory from the multi-equational standpoint. Also delves into the non-linear multi-equational models and models of regression partitioned and segmented. The development of practical exercises is carried out from a perspective multi-software, using the latest software on the market suitable for these non-trivial econometric tasks: SAS, EVIEWS, STATA y SPSS. The book develops the following themes: Multiple equation models. Simultaneous equations Multi-equation linear models. Structural form and simultaneous linear equation models Multi equation model in reduced form Structural simultaneous equations model identification. MCI estimate Estimate simultaneous linear equations model Indirect Least Squares Instrumental variables Two Stage Least Square Recursive models Maximum Likelihood with limited information Maximum Likelihood Full Information Class k...

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