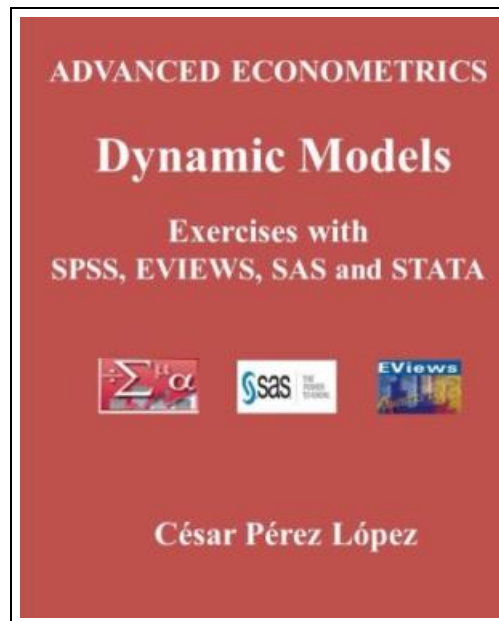# Advanced Econometrics. Dynamic Models. Exercises with SPSS, SAS, Stata and Eviews (Paperback)

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Reviews

This book is fantastic. This is certainly for all those who statte there had not been a really worth reading. It is extremely difficult to leave it before concluding, once you begin to read the book.
(Prof. Dale Fahey MD)

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Createspace, United States, 2013. Paperback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****. Usually variables that appear how explanatory in econometric models are supposed related at one time with the endogenous variable, so usually the temporary subscripts of all variables are equal. However, economic theory, econometrics, and other sciences lead us to relationship dynamic between the variables, since the impacts between variables can become manifest in later periods or extended to many periods. In this way appear dynamic models with variables out in time. Dynamic models usually seen three different situations according to the variables affected by delays. It may be that the delays involved only to exogenous variables, only the endogenous variable or simultaneously to endogenous and exogenous variables. This book covers a wide typology of dynamic models including models with distributed delays, models with stochastic regressors, models with structural change and dynamic panel data models. Widely is the theory of unit roots, the Cointegration and error correction models. And all this from a perspective multi-software, using the latest software on the market suitable for these non-trivial econometric tasks (SAS, EVIEWS, SPSS and STATA). The book develops the following themes: Dynamic models Dynamic models with delays in exogenous variables Dynamic models with delays in the endogenous variable Dynamic models with delays in the endogenous variable and the exogenous variables simultaneously Special types of dynamic models Models with finite distributed delays Models with distributed delays infinite EVIEWS and the specific dynamic models SPSS and the dynamic models SPSS and dynamic models with stochastic regressors. instrumental variables EVIEWS and dynamic models with stochastic regressors. instrumental variables SAS and the dynamic models Stable models. Structural change, unit roots and cointegration Structural stability in econometric models Parameters constant in time and prediction of Chow test Chow prediction test...

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