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Shipping Economics John Wiley & Sons
Applied Econometrics: A Practical Guide is an extremely user-friendly and application-focused book on econometrics. Unlike many econometrics textbooks which are heavily theoretical on abstractions, this book is perfect for beginners and promises simplicity and practicality to the understanding of econometric models. Written in an easy-to-read manner, the book begins with hypothesis testing and moves forth to simple and multiple regression models. It also includes advanced topics: Endogeneity and Two-stage Least Squares Simultaneous Equations Models Panel Data Models Qualitative and Limited Dependent Variable Models Vector Autoregressive (VAR) Models Autocorrelation and ARCH/GARCH Models Unit Root and Cointegration The book also illustrates the use of computer software (EViews, SAS and R) for economic estimating and modeling. Its practical applications make the book an instrumental, go-to guide for solid foundation in the fundamentals of econometrics. In addition, this book includes excerpts from relevant articles published in top-tier academic journals. This integration of published articles helps the readers to understand how econometric models are applied to real-world use cases.

Advances in Panel Data Analysis in Applied Economic Research Routledge
This book consists of a series of articles that present novel trends in horticulture marketing and some of the key supply chain management issues for the horticulture industry across a wide range of geographical regions.

Time Series Econometrics Bloomsbury Publishing
This textbook offers a comprehensive introduction to panel data econometrics, an area that has enjoyed considerable growth over the last two decades. Micro and Macro panels are becoming increasingly available, and methods for dealing with these types of data are in high demand among practitioners. Software programs have fostered this growth, including freely available programs in R and numerous user-written programs in both Stata and EViews. Written by one of the world's leading researchers and authors in the field, Econometric Analysis of Panel Data has established itself as the leading textbook for graduate and postgraduate courses on panel data. It provides up-to-date coverage of basic panel data techniques, illustrated with real economic applications and datasets, which are available at the book's website on springer.com. This new sixth edition has been fully revised and updated, and includes new material on dynamic panels, limited dependent variables and nonstationary panels, as well as spatial panel data. The author also provides empirical illustrations and examples using Stata and EViews. "This is a definitive book written by one of the architects of modern, panel data econometrics. It provides both a practical introduction to the subject matter, as well as a thorough discussion of the underlying statistical principles without taxing the reader too greatly." Professor Kajal Lahiri, State University of New York, Albany, USA. "This book is the most comprehensive work available on panel data. It is written by one of the leading contributors to the field, and is notable for its encyclopaedic coverage and its clarity of exposition. It is useful to theorists and to people doing applied work using panel data. It is valuable as a text for a course in panel data, as a supplementary text for more general courses in econometrics, and as a reference." Professor Peter Schmidt, Michigan State University, USA. "Panel data econometrics is in its ascendancy, combining the power of cross section averaging with all the subtleties of temporal and spatial dependence. Badi Baltagi provides a remarkable roadmap of this fascinating interface of econometric method, enticing the novitiate with technical gentleness, the expert with comprehensive coverage and the practitioner with many empirical applications." Professor Peter C. B. Phillips, Cowles Foundation, Yale University, USA.

Applied Time Series Econometrics Springer Science & Business Media
This monograph deals with spatially dependent nonstationary time series in a way accessible to both time series econometricians wanting to understand spatial economics, and spatial econometricians lacking a grounding in time series analysis. After charting key concepts in both time series and spatial econometrics, the book discusses how the spatial connectivity matrix can be estimated using spatial panel data instead of assuming it to be exogenously fixed. This is followed by a discussion of spatial nonstationarity in spatial cross-section data, and a full exposition of non-stationarity in both single and multi-equation contexts, including the estimation and simulation of spatial vector autoregression (VAR) models and spatial error correction (ECM) models. The book reviews the literature on panel unit root tests and panel cointegration tests for spatially independent data, and for data that are strongly spatially dependent. It provides for the first time critical values for panel unit root tests and panel cointegration tests when the spatial panel data are weakly or spatially dependent. The volume concludes with a discussion of incorporating strong and weak spatial dependence in non-stationary panel data models. All discussions are accompanied by empirical testing based on a spatial panel data of house prices in Israel.

An Introduction to Applied Econometric Analysis Wiley
Modelling trends and cycles in economic time series has a long history, with the use of linear trends and moving averages forming the basic tool

kit of economists until the 1970s. Several developments in econometrics then led to an overhaul of the techniques used to extract trends and cycles from time series. Terence Mills introduces these various approaches to allow students and researchers to appreciate the variety of techniques and the considerations that underpin their choice for modelling trends and cycles.

Time Series and Panel Data Econometrics Springer Nature
Following theseminal Palgrave Handbook of Econometrics: Volume I , this second volume brings together the finestacademicsworking in econometrics today andexploresapplied econometrics, containing contributions onsubjects includinggrowth/development econometrics and applied econometrics and computing.

Macroeconomic Policy in the Canadian Economy Mercury Learning and Information
The Economics and Econometrics of the Energy-Growth Nexus recognizes that research in the energy-growth nexus field is heterogeneous and controversial. To make studies in the field as comparable as possible, chapters cover aggregate energy and disaggregate energy consumption and single country and multiple country analysis. As a foundational resource that helps researchers answer fundamental questions about their energy-growth projects, it combines theory and practice to classify and summarize the literature and explain the econometrics of the energy-growth nexus. The book provides order and guidance, enabling researchers to feel confident that they are adhering to widely accepted assumptions and procedures. Provides guidance about selecting and implementing econometric tools and interpreting empirical findings Equips researchers to get clearer pictures of the most robust relationships between variables Covers up-to-date empirical and econometric methods Combines theory and practice to classify and summarize the literature and explain the econometrics of the energy-growth nexus

The Economics and Econometrics of the Energy-Growth Nexus Cambridge University Press
The book provides a comprehensive overview of the latest econometric methods for studying the dynamics of macroeconomic and financial time series. It examines alternative methodological approaches and concepts, including quantile spectra and co-spectra, and explores topics such as non-linear and non-stationary behavior, stochastic volatility models, and the econometrics of commodity markets and globalization. Furthermore, it demonstrates the application of recent techniques in various fields: in the frequency domain, in the analysis of persistent dynamics, in the estimation of state space models and new classes of volatility models. The book is divided into two parts: The first part applies econometrics to the field of macroeconomics, discussing trend/cycle decomposition, growth analysis, monetary policy and international trade. The second part applies econometrics to a wide range of topics in financial economics, including price dynamics in equity, commodity and foreign exchange markets and portfolio analysis. The book is essential reading for scholars, students, and practitioners in government and financial institutions interested in applying recent econometric time series methods to financial and economic data.

Financial Econometrics Oxford University Press on Demand
Principles of Econometrics, Fifth Edition, is an introductory book for undergraduate students in economics and finance, as well as first-year graduate students in a variety of fields that include economics, finance, accounting, marketing, public policy, sociology, law, and political science. Students will gain a working knowledge of basic econometrics so they can apply modeling, estimation, inference, and forecasting techniques when working with real-world economic problems. Readers will also gain an understanding of econometrics that allows them to critically evaluate the results of others' economic research and modeling, and that will serve as a foundation for further study of the field. This new edition of the highly-regarded econometrics text includes major revisions that both reorganize the content and present students with plentiful opportunities to practice what they have read in the form of chapter-end exercises.

Applied Econometrics Springer Nature
This book is a printed edition of the Special Issue "Recent Developments in Cointegration" that was published in Econometrics

Time Series Econometrics Cambridge University Press
In recent years, the integration of goods, capital and financial markets has progressed on a global scale. The 66th annual meeting of the Association of German Economics Research Institutes (ARGE) focused on the question of national macroeconomic policies in an environment of increasingly interdependent business cycles.In the first paper of the volume, Koll gives a general introduction to the history of business cycles co-movement. Koll also highlights the responsibility of national governments as global players.The first section deals with the evolution of business cycle synchronization. Flaig, Sturm and Woitek conclude that, while the oil shocks of the 70s induced strong co-movements in business cycles, German unification led to a divergence of national cycles. The paper by Fichtner concentrates not only on business cycle synchronization over time but introduces an analysis on the transmission mechanisms at work. Fichtner finds that common shocks and technology spillovers account for most of the co-movement in output.The second section explains some of the individual transmission mechanisms in greater detail. Horn examines how business confidence carries over from one country to another and finds

evidence that positive expectations in the US strengthen German confidence and that this relationship has become stronger over time. Schröder quantifies the role of the transmission of stock market investors' confidence in the relationship between US and German GDP. He distinguishes between the pure investor expectation effect and the direct influence of stock markets on real GDP and finds a direct causal impact.The third section concentrates on economic policy and its implications. Kuhn analyzes the transmission of monetary policy shocks and finds the transmission mechanism via interest rate co-movements to be more important than that via trade and the exchange rate mechanism. Middendorf and Radmacher-Nottelmann explore the importance of multinationals in the transmission of economic business cycles. Macro evidence suggests a synchronization of investment behavior. Micro evidence, however, reveals only a weak impact of multinationals on business cycle synchronization.This AEQ supplement should be essential reading for anyone, whether academic or practitioner, with an interest in future macroeconomic policy options in an increasingly integrated economic environment.

The Econometric Analysis of Non-Stationary Spatial Panel Data Academic Press

This book covers the econometric methods necessary for a practicing applied economist or data analyst. This requires both an understanding of statistical theory and how it is used in actual applications. Chapters 1 to 9 present the material concerned with basic statistical theory. Chapters 10 to 13 introduce a number of topics which form the basis of more advanced option modules, such as time series methods in applied econometrics. To get the most out of these topics, companion files include Excel datasets and 4-color figures. It includes pull down menus to graph the data, calculate sample statistics and estimate regression equations. FEATURES: Integration of econometrics methods with statistical foundations Worked examples of all models considered in the text Includes Excel datasheets to facilitate estimation and application of models Features instructor ancillaries for use as a textbook

Econometrics in Practice MDPI

Many analyses of time series data involve multiple, related variables. Modeling Multiple Time Series presents many specification choices and special challenges. This book reviews the main competing approaches to modeling multiple time series: simultaneous equations, ARIMA, error correction models, and vector autoregression. The text focuses on vector autoregression (VAR) models as a generalization of the other approaches mentioned. Specification, estimation, and inference using these models is discussed. The authors also review arguments for and against using multi-equation time series models. Two complete, worked examples show how VAR models can be employed. An appendix discusses

software that can be used for multiple time series models and software code for replicating the examples is available. Key Features: * Offers a detailed comparison of different time series methods and approaches. * Includes a self-contained introduction to vector autoregression modeling. * Situates multiple time series modeling as a natural extension of commonly taught statistical models.

Likelihood-based Inference in Cointegrated Vector Autoregressive Models University of Nairobi Press

In this book, the author rejects the theorem-proof approach as much as possible, and emphasize the practical application of econometrics. They show with examples how to calculate and interpret the numerical results. This book begins with students estimating simple univariate models, in a step by step fashion, using the popular Stata software system. Students then test for stationarity, while replicating the actual results from hugely influential papers such as those by Granger and Newbold, and Nelson and Plosser. Readers will learn about structural breaks by replicating papers by Perron, and Zivot and Andrews. They then turn to models of conditional volatility, replicating papers by Bollerslev. Finally, students estimate multi-equation models such as vector autoregressions and vector error-correction mechanisms, replicating the results in influential papers by Sims and Granger. The book contains many worked-out examples, and many data-driven exercises. While intended primarily for graduate students and advanced undergraduates, practitioners will also find the book useful.

Introduction to Multiple Time Series Analysis Elsevier

Introduction to Time Series Using Stata, Revised Edition, by Sean Becketti, is a practical guide to working with time-series data using Stata. In this book, Becketti introduces time-series techniques--from simple to complex--and explains how to implement them using Stata. The many worked examples, concise explanations that focus on intuition, and useful tips based on the author's experience make the book insightful for students, academic researchers, and practitioners in industry and government.Becketti is a financial industry veteran with decades of experience in academics, government, and private industry. He was also a developer of Stata in its infancy and has been a regular Stata user since its inception. He wrote many of the first time-series commands in Stata. With his abundant knowledge of Stata and extensive experience with real-world time-series applications, Becketti provides readers with unique insights and motivation throughout the book.For those new to Stata, the book begins with a mild yet fast-paced introduction to Stata, highlighting all the features you need to know to get started

using Stata for time-series analysis. Before diving into analysis of time series, Becketti includes a quick refresher on statistical foundations such as regression and hypothesis testing.The discussion of time-series analysis begins with techniques for smoothing time series. As the moving-average and Holt-Winters techniques are introduced, Becketti explains the concepts of trends, cyclicality, and seasonality and shows how they can be extracted from a series. The book then illustrates how to use these methods for forecasting. Although these techniques are sometimes neglected in other time-series books, they are easy to implement, can be applied quickly, often produce forecasts just as good as more complicated techniques, and, as Becketti emphasizes, have the distinct advantage of being easily explained to colleagues and policy makers without backgrounds in statistics.Next, the book focuses on single-equation time-series models. Becketti discusses regression analysis in the presence of autocorrelated disturbances as well as the ARIMA model and Box-Jenkins methodology. An entire chapter is devoted to applying these techniques to develop an ARIMA-based model of U.S. GDP; this will appeal to practitioners, in particular, because it goes step by step through a real-world example: here is my series, now how do I fit an ARIMA model to it? The discussion of single-equation models concludes with a self-contained summary of ARCH/GARCH modeling.In the final portion of the book, Becketti discusses multiple-equation models. He introduces VAR models and uses a simple model of the U.S. economy to illustrate all key concepts, including model specification, Granger causality, impulse-response analyses, and forecasting. Attention then turns to nonstationary time-series. Becketti masterfully navigates the reader through the often-confusing task of specifying a VEC model, using an example based on construction wages in Washington, DC, and surrounding states.Introduction to Time Series Using Stata, Revised Edition, by Sean Becketti, is a first-rate, example-based guide to time-series analysis and forecasting using Stata. This is a must-have resource for researchers and students learning to analyze time-series data and for anyone wanting to implement time-series methods in Stata. [ed.]

Time Series Econometrics World Scientific Publishing Company

Praise for Algorithmic Trading "Algorithmic Trading is an insightful book on quantitative trading written by a seasoned practitioner. What sets this book apart from many others in the space is the emphasis on real examples as opposed to just theory. Concepts are not only described, they are brought to life with actual trading strategies, which give the reader insight into how and why each strategy was developed, how it was implemented, and even how it was coded. This book is a valuable resource for anyone looking to create their own systematic trading strategies and those involved in manager selection, where the knowledge contained in this book will lead to a more informed and nuanced conversation with managers." —DAREN SMITH, CFA, CAIA, FSA, President and Chief Investment Officer, University of Toronto Asset Management "Using an excellent selection of mean reversion and momentum strategies, Ernie explains the rationale behind each one, shows how to test it, how to improve it, and discusses implementation issues. His book is a careful, detailed exposition of the scientific method applied to strategy development. For serious retail traders, I know of no other book that provides this range of examples and level of detail. His discussions of how regime changes affect strategies, and of risk management, are invaluable bonuses." —Roger Hunter, Mathematician and Algorithmic Trader

The Cointegrated VAR Model Springer

This valuable text provides a comprehensive introduction to VAR modelling and how it can be applied. In particular, the author focuses on the properties of the Cointegrated VAR model and its implications for macroeconomic inference when data are non-stationary. The text provides a number of insights into the links between statistical econometric modelling and economic theory and gives a thorough treatment of identification of the long-run and short-run structure as well as of the common stochastic trends and the impulse response functions, providing in each case illustrations of applicability. This book presents the main ingredients of the Copenhagen School of Time-Series Econometrics in a transparent and coherent framework. The distinguishing feature of this school is that econometric theory and applications have been developed in close cooperation. The guiding principle is that good econometric work should take econometrics, institutions, and economics seriously. The author uses a single data set throughout most of the book to guide the reader through the econometric theory while also revealing the full implications for the underlying economic model. To test ensure full understanding the book concludes with the introduction of two new data sets to combine readers understanding of econometric theory and economic models, with economic reality.

Applied Econometrics Duncker & Humblot

Written to complement the second edition of best-selling textbook Introductory Econometrics for Finance, this book provides a comprehensive introduction to the use of the Regression Analysis of Time Series (RATS) software for modelling in finance and beyond. It provides numerous worked examples with carefully annotated code and detailed explanations of the outputs, giving readers the knowledge and confidence to use the software for their own research and to interpret their own results. A wide variety of important modelling approaches are covered, including such topics as time-series analysis and

forecasting, volatility modelling, limited dependent variable and panel methods, switching models and simulations methods. The book is supported by an accompanying website containing freely downloadable data and RATS instructions.

Algorithmic Trading Palgrave

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.

Modelling Trends and Cycles in Economic Time Series MDPI

This best-selling textbook addresses the need for an introduction to econometrics specifically written for finance students. Key features: • Thoroughly revised and updated, including two new chapters on panel data and limited dependent variable models • Problem-solving approach assumes no prior knowledge of econometrics emphasising intuition rather than formulae, giving students the skills and confidence to estimate and interpret models • Detailed examples and case studies from finance show students how techniques are applied in real research • Sample instructions and output from the popular computer package EViews enable students to implement models themselves and understand how to interpret results • Gives advice on planning and executing a project in empirical finance, preparing students for using econometrics in practice • Covers important modern topics such as time-series forecasting, volatility modelling, switching models and simulation methods • Thoroughly class-tested in leading finance schools. Bundle with EViews student version 6 available. Please contact us for more details.