Workbook On Cointegration Peter Reinhard Hansen

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Aimed at graduates and researchers in economics and econometrics, this is a comprehesive exposition of Soren Johansen's remarkable contribution to the theory of cointegration analysis.

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 thecommon 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 whilealso 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.

Macroeconometric models, in many ways the flagships of the economist's profession in the 1960s, came under increasing attack from both theoretical economist and practitioners in the late 1970s. Critics referred to their lack of microeconomic theoretical foundations, ad hoc models of expectations, lack of identification, neglect of dynamics and non-stationarity, and poor forecasting properties. By the start of the 1990s, the status of macroeconometric models had declined markedly, and hadfallen completely out of, and with, academic economics. Nevertheless, unlike the dinosaurs to which they often have been likened, macroeconometric models have never completely disappeared from the scene. This book describes how and why the discipline of macroeconometric modelling continues to play a role for economic policymaking by adapting to changing demands, in response, for instance, to new policy regimes like inflation targeting. Model builders have adopted new insights from economic theory and taken advantage of the methodological and conceptual advances within time series econometrics over the last twenty years. The modelling of wages and prices takes a central part in the book as the authors interpret and evaluate the last forty years of international research experience in the light of the Norwegian 'main course' model of inflation in a small open economy. The preferred model is a dynamic model of incomplete competition, which is evaluated against alternatives as diverse as the Phillips curve, Nickell-Layard wage curves, the New Keynesian Phillips curve, and monetary inflation models on data from the Euro area, the UK, and Norway. The wage price core model is built into a small econometric model for Norway to analyse the transmission mechanism and to evaluate monetary policy rules. The final chapter explores the main sources of forecast failure likely to occur in a practical modelling situation, using the large-scale nodel RIMINI and the inflation models of earlier chapters as case studies.

Stochastic volatility is the main concept used in the fields of financial economics and mathematical finance to deal with time-varying volatility in financial markets. This book brings together some of the main papers that have influenced the field of the econometrics of stochastic volatility, and shows that the development of this subject has been highly multidisciplinary, with results drawn from financial economics, probability theory, and econometrics, blending to produce methods and models that have aided our understanding of the realistic pricing of options, efficient asset allocation, and accurate risk assessment. A lengthy introduction by the editor connects the papers with the literature.

This volume presents a collection of readings which give the reader an idea of the nature and scope of unobserved components (UC) models and the methods used to deal with them. The book is intended to give a self-contained presentation of the methods and applicative issues. Harvey has made major contributions to this field and provides substantial introductions throughout the book to form a unified view of the literature. - ;This book presents a collection of readings which give the reader an idea of the nature and scope of unobserved components (UC) models and the methods used to deal with th.

In many disciplines of science it is vital to know the effect of a 'treatment' on a response variable of interest; the effect being known as the 'treatment effect'. Here, the treatment can be a drug, an education program or an economic policy, and the response variable can be an illness, academic achievement or GDP. Once the effect is found, it is possible to intervene to adjust the treatment and attain a desired level of the response variable. A basic way to measure the treatment effect is to compare two groups, one of which received the treatment and the other did not. If the two groups are homogenous in all aspects other than their treatment status, then the difference between their response outcomes is the desired treatment effect. But if they differ in some aspects in addition to the treatment status, the difference in the response outcomes may be due to the combined influence of more than one factor. In non-experimental data where the treatment is not randomly assigned but self-selected, the subjects tend to differ in observed or unobserved characteristics. It is therefore imperative that the comparison be carried out with subjects similar in their characteristics. This book explains how this problem can be overcome so the attributable effect of the treatment can be found. This book brings to the fore recent advances in econometrics for treatment effects. The purpose of this book is to put together various economic treatments effect models in a coherent fashion, make it clear which can be parameters of interest, and show how they can be identified and estimated under weak assumptions. The emphasis throughout the book is on semi- and non-parametric estimation methods, but traditional parametric approaches are also discussed. This book is ideally suited to researchers and graduate students with a basic knowledge of econometrics.

This text provides a comprehensive treatment of finite sample statistics and econometrics. Within this framework, the book discusses the basic analytical tools of finite sample econometrics and explores their applications to models covered in a first year graduate course in econometrics.

Annotation An insightful and up-to-date study of the use of periodic models in the description and forecasting of economic data. Incorporating recent developments in the field, the authors investigate such areas as seasonal time series; periodic time series models; periodic integration; and periodic cointegration. The analysis from the inclusion of many new empirical examples and results.

Robert Engle received the Nobel Prize for Economics in 2003 for his work in time series econometrics. This book contains 16 original research contributions by some the leading academic researchers in the fields of time series econometrics, forecasting, volatility modelling, financial econometrics and urban economics, along with historical perspectives related to field of time series econometrics more generally. Engle's Nobel Prize citation focuses on his path-breaking work on autoregressive conditional heteroskedasticity (ARCH) and the profound effect that this work has had on the field of financial econometrics. Several of the chapters focus on conditional heteroskedasticity, and develop the ideas of Engle's Nobel Prize winning work. Engle's work has had its most profound effect on the modelling of financial variables and several of the chapters use newly developed time series methods to study the behavior of financial variables. Each of the 16 chapters may be read in isolation, but they all importantly build on and relate to the seminal work by Nobel Laureate Robert F. Engle.