



ADVANCED ECONOMETRICS with EViews. Concepts an exercises

By Cesar Perez Lopez

CreateSpace Independent Publishing Platform. Paperback. Condition: New. This item is printed on demand. 200 pages. Dimensions: 10.0in. x 8.0in. x 0.5in. This book develop a wide typology of advanced econometric models including dynamic models, simultaneous equations models, non-linear models, multivariate time series models, models with panel data and the theory of unit roots and models data cointegration. As for dynamic models, include 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. Multi-equation econometric models are characterized by the presence of several equations to simultaneously estimate. It is thus a generalization of the simple-equation models in the field of systems of equations. 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-equation econometric models. Also discussed in depth econometrics with both static and dynamic panel data models, considering at the same time the static and dynamic models as well as the theory of...



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