

Macroeconometric Methods

Applications to the Indian Economy

Ladenpreis: 87,99EUR

ISBN: 9789811975943

Herausgeber: Dua Pami

Auflage: 2023

Verlag: Springer, Springer Singapore

Erscheinungsdatum: 10.04.2024

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<https://shop.lexisnexis.at/macroeconometric-methods-9789811975943.html>

Details

This book provides empirical applications of macroeconometric methods through discussions on key issues in the Indian economy. It deals with issues of topical relevance in the arena of macroeconomics. The aim is to apply time series and financial econometric methods to macroeconomic issues of an emerging economy such as India. The data sources are given in each chapter, and students and researchers may replicate the analyses. The book is divided into three parts—Part I: Macroeconomic Modelling and Policy; Part II: Forecasting the Indian Economy and Part III: Business Cycles and Global Crises. It provides a holistic understanding of the techniques with each chapter delving into a relevant issue analysed using appropriate methods—Chapter 1: Introduction; Chapter 2: Macroeconomic Modelling and Bayesian Methods; Chapter 3: Monetary Policy Framework in India; Chapter 4: Determinants of Yields on Government Securities in India; Chapter 5: Monetary Transmission in the Indian Economy; Chapter 6: India's Bilateral Export Growth and Exchange Rate Volatility: A Panel GMM Approach; Chapter 7: Aggregate and Sectoral Productivity Growth in the Indian Economy: Analysis and Determinants; Chapter 8: Forecasting the INR/USD Exchange Rate: A BVAR Framework; Chapter 9: Forecasting India's Inflation in a Data-Rich Environment: A FAVAR Study; Chapter 10: A Structural Macroeconometric Model for India; Chapter 11: International Synchronization of Growth Rate Cycles: An Analysis in Frequency Domain; Chapter 12: Inter-Linkages Between Asian and U.S. Stock Market Returns: A Multivariate GARCH Analysis; Chapter 13: The Increasing Synchronization of International Recessions.

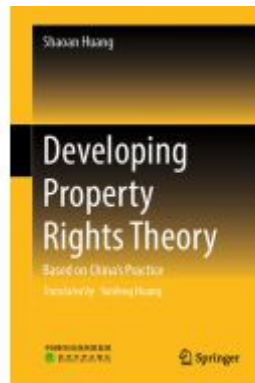
Since the selection of issues is from macroeconomic aspects of the Indian economy, the book has wide applications and is useful for students and researchers of fields such as applied econometrics, time series econometrics, financial econometrics, forecasting methods and macroeconomics.

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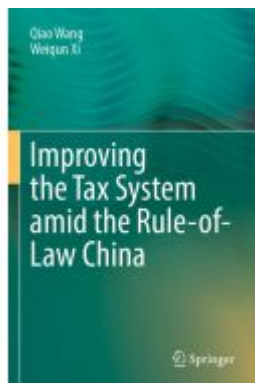
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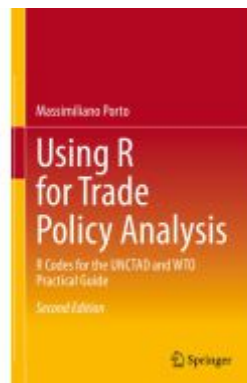
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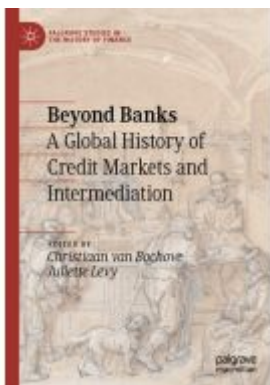
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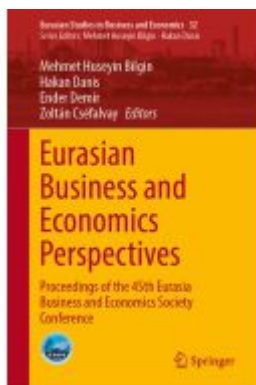
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