

Time Series Econometrics

Learning Through Replication

Ladenpreis: 109,99EUR

ISBN: 978-3-03-137309-1

Auflage: 2nd ed. 2023

Verlag: Springer, Springer International Publishing

Erscheinungsdatum: 24.12.2023

Autoren: Levendis John D.

Reihe: Springer Texts in Business and Economics

WEITERE INFORMATIONEN UND BESTELLUNG

<https://shop.lexisnexis.at/time-series-econometrics-9783031373091.html>

Details

Revised and updated for the second edition, this textbook allows students to work through classic texts in economics and finance, using the original data and replicating their results. In this book, the author rejects the theorem-proof approach as much as possible, and emphasizes 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 & Newbold, and Nelson & Plosser. Readers will learn about structural breaks by replicating papers by Perron, and Zivot & Andrews. They then turn to models of conditional volatility, replicating papers by Bollerslev. Students estimate multi-equation models such as vector autoregressions and vector error-correction mechanisms, replicating the results in influential papers by Sims and Granger. Finally, students estimate static and dynamic panel data models, replicating papers by Thompson, and Arellano & Bond.

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.

"How to best start learning time series econometrics? Learning by doing. This is the ethos of this book. What makes this book useful is that it provides numerous worked out examples along with basic concepts. It is a fresh, no-nonsense, practical approach that students will love when they start learning time series econometrics. I recommend this book strongly as a study guide for students who look for hands-on learning experience."

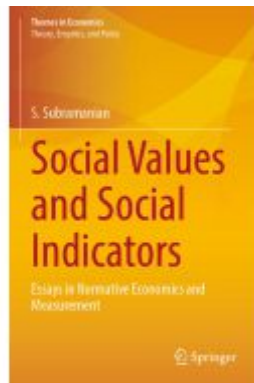
Alle Preise inkl. MwSt. zzgl. Versand. Bei Bestellung im LexisNexis Onlineshop kostenloser Versand innerhalb Österreichs.

--Professor Sokbae "Simon" Lee, Columbia University, Co-Editor of *Econometric Theory* and Associate Editor of *Econometrics Journal*.

Wir haben andere Produkte gefunden, die Ihnen gefallen könnten!



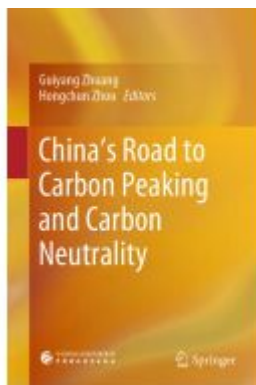
Circular Economy and its Implementations
in Southeast Asia
Ladenpreis: 186,99EUR



Social Values and Social Indicators
Ladenpreis: 71,49EUR



Der psychologische Arbeitsvertrag im
Kontext des demografischen Wandels
Ladenpreis: 77,09EUR



China's Road to Carbon Peaking and
Carbon Neutrality
Ladenpreis: 197,99EUR



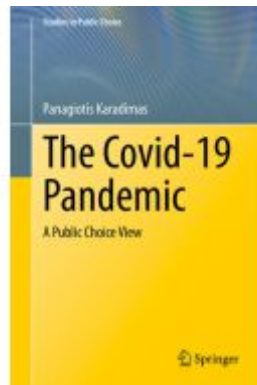
Bewerbungsanschriften: Textbausteine
und 50 Vorlagen für Ihr perfektes
Anschreiben
Ladenpreis: 12,99EUR



Wege zur nachhaltigen
Unternehmensgründung
Ladenpreis: 65,80EUR



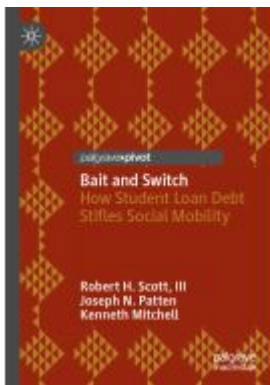
Innovative Priority Mechanisms in Service Operations
Ladenpreis: 32,99EUR



The Covid-19 Pandemic
Ladenpreis: 109,99EUR



Leading with Heart
Ladenpreis: 30,80EUR



Bait and Switch
Ladenpreis: 43,99EUR