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Cointegration for the Applied Economist

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If the non-technical applied economist and/or student is interested in getting a feel and the intuition behind unit roots and the cointegration procedures of Engle-Granger, Johansen and Stock-Watson rather than pushing computer buttons to obtain the desired results, this book can serve as a good companion.

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Holden, D. and R. Perman (1994) Unit Roots and Cointegration for the Economist. In B. B. Rao Cointegration for the Applied Economists. New York: St. Martin 's Press. Hwang, D. B. G. and B. Gum (1992) The Causality Relationship between Energy and GNP: The Case of Taiwan. Journal of Energy and Development 16, 219 – 226.

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`This most commendable volume brings together a set of papers which permits ready access to the means of estimating quantitative relationships using cointegration and error correction procedures. Providing the data to show fully the basis for calculation, this approach is an excellent perception of the needs of senior undergraduates and graduate students.' - Professor W.P. Hogan, The University of Sydney Applied economists, with modest econometric background, are now desperately looking for expository literature on the unit roots and cointegration techniques. This volume of expository essays is written for them. It explains in a simple style various tests for the existence of unit roots and how to estimate cointegration relationships. Original data are given to enable easy replications. Limitations of some existing unit root tests are also discussed.

Cointegration has become an essential tool for applied economists wanting to estimate time series models. Without some form of testing for cointegration, non-stationary variables can lead to spurious regressions; this book introduces the student and practitioner to (co)integration testing and techniques at a very moderate technical level. The book's aim is a practical one: testing for (co)integration is explained thoroughly and with plenty of examples and there is an emphasis throughout on explaining how these tests are actually performed. Key Features: 'toolkit' approach with an emphasis on practice and the actual tests used, covers the Engle-Granger procedure, covers the Johansen technique, overview of structural VAR modelling, advanced and difficult concepts presented in technical boxes, thus preserving the flow of exposition, and boxed examples throughout. Though the material is presented non-technically, the reader will find that the book covers in detail those techniques that are now becoming standard in the literature. Readers are also taken through examples using relevant software such as PcFiml and Cats (in Rats).

A comprehensive review of unit roots, cointegration and structural change from a best-selling author.

Recent Developments in Cointegration.

This volume comprises fifteen papers exploring the consequences of applying modern time-series methods, particularly co-integrated time-series methods, for the analysis of forest economics problems. The methods represent the forefront of econometrics in this area, and the volume is the first of its kind. An introductory paper explains the econometrics of unit-root processes. Much of what follows in the other papers depends upon only a few of the ideas presented in the introduction. The volume includes tests of, e.g., the Law of One Price, land valuation models, demand and supply models, Granger-causality, and forecast models. The reader will learn a great deal about forest economics, particularly in Northern Europe, and about the practical use of modern time-series methods. The methods presented are applicable to other fields of economics. The volume is aimed at researchers in applied economics and as a supplement to (advanced) theoretical textbooks, mainly in Natural Resource Economics.

Time series econometrics is a rapidly evolving field. Particularly, the cointegration revolution has had a substantial impact on applied analysis. Hence, no textbook has managed to cover the full range of methods in current use and explain how to proceed in applied domains. This gap in the literature motivates the present volume. The methods are sketched out, reminding the reader of the ideas underlying them and giving sufficient background for empirical work. The treatment can also be used as a textbook for a course on applied time series econometrics. Topics include: unit root and cointegration analysis, structural vector autoregressions, conditional heteroskedasticity and nonlinear and nonparametric time series models. Crucial to empirical work is the software that is available for analysis. New methodology is typically only gradually incorporated into existing software packages. Therefore a flexible Java interface has been created, allowing readers to replicate the applications and conduct their own analyses.

Imad Moosa challenges convention with this comprehensive and compelling critique of econometrics, condemning the common practices of misapplied statistical methods in both economics and finance.

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Although the theme of the monograph is primarily related to " Applied Econometrics ", there are several theoretical contributions that are associated with empirical examples, or directions in which the novel theoretical ideas might be applied. The monograph is associated with significant and novel contributions in theoretical and applied econometrics; economics; theoretical and applied financial econometrics; quantitative finance; risk; financial modeling; portfolio management; optimal hedging strategies; theoretical and applied statistics; applied time series analysis; forecasting; applied mathematics; energy economics; energy finance; tourism research; tourism finance; agricultural economics; informatics; data mining; bibliometrics; and international rankings of journals and academics.