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    Titolo   Multivariate Modelling of Non-Stationary Economic Time Series
                         [[electronic resource] /] / by John Hunter, Simon P. Burke, Alessandra
                         Canepa

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    Descrizione fisica   1 online resource (XIII, 502 p.)

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    Soggetti   Econometrics

    Lingua di pubblicazione Inglese

    Formato   Materiale a stampa

    Livello bibliografico   Monografia

    Nota di bibliografia   Includes bibliographical references and index.

    Nota di contenuto   Chapter 1. Introduction: Time Series, Common Trends and Equilibrium
                         -- Chapter 2. Multivariate Time Series -- Chapter 3. Cointegration --
                         Chapter 4. Testing for Cointegration: Under Standard and Non-
                         Standard Conditions -- Chapter 5. Structure and Evaluation -- Chapter
                         6. Testing in VECMs with Small Sample -- Chapter 7. Heteroscedasticity
                         and Multivariate Volatility -- Chapter 8. Models with Alternative Orders
                         of Integration -- Chapter 9. The Structural Analysis of Time Series.

    Sommario/riassunto   This book examines conventional time series in the context of
                         stationary data prior to a discussion of cointegration, with a focus on
                         multivariate models. The authors provide a detailed and extensive
                         study of impulse responses and forecasting in the stationary and non-
                         stationary context, considering small sample correction, volatility and
                         the impact of different orders of integration. Models with expectations
                         are considered along with alternate methods such as Singular Spectrum
                         Analysis (SSA), the Kalman Filter and Structural Time Series, all in
                         relation to cointegration. Using single equations methods to develop
                         topics, and as examples of the notion of cointegration, Burke, Hunter,
                         and Canepa provide direction and guidance to the now vast literature
                         facing students and graduate economists.