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Collana	Dynamic Modeling and Econometrics in Economics and Finance, , 1566-0419 ; ; 17
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Soggetti	Econometrics Macroeconomics Economics Macroeconomics/Monetary Economics//Financial Economics Economic Theory/Quantitative Economics/Mathematical Methods
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Note generali	Description based upon print version of record.
Nota di contenuto	Non-Linearities Related to the Financial Sector: Mitnik, S., Semmler, W.: Estimating a Banking-Macro Model Using a Multi-Regime VAR -- Martínez-García, E.: U.S. Business Cycles, Monetary Policy and the External Finance Premium -- Gallegati, M.: Early Warning Signals of Financial Stress: A "Wavelet-Based" Composite Indicators Approach -- Non-Linearities in Other Fields of Research: Sandberg, R.: Least Absolute Deviation Based Unit Root Tests in Smooth Transition Type of Models -- Benati, L., Lubik, T.A.: The Time-Varying Beveridge Curve -- Charemza, W., Kharin, Y., Maevskiy, V.: Bilinear Forecast Risk Assessment for Non-Systematic Inflation: Theory and Evidence -- Karimi, M., Voia, M.-C.: Currency Crises, Exchange Rate Regimes and Capital Account Liberalization: A Duration Analysis Approach.
Sommario/riassunto	In recent years non-linearities have gained increasing importance in economic and econometric research, particularly after the financial crisis and the economic downturn after 2007. This book contains theoretical, computational and empirical papers that incorporate non- linearities in econometric models and apply them to real economic problems. It intends to serve as an inspiration for researchers to take

potential non-linearities in account. Researchers should be aware of applying linear model-types spuriously to problems which include non-linear features. It is indispensable to use the correct model type in order to avoid biased recommendations for economic policy.

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