	UNINA9910300135903321
Autore	Aljandali Abdulkader
Titolo	Economic and Financial Modelling with EViews : A Guide for Students and Professionals / / by Abdulkader Aljandali, Motasam Tatahi
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2018
ISBN	3-319-92985-2
Edizione	[1st ed. 2018.]
Descrizione fisica	1 online resource (293 pages) : illustrations
Collana	Statistics and Econometrics for Finance, , 2199-093X
Disciplina	330.015195
Soggetti	Statistics
ooggotti	Economics, Mathematical
	Econometrics
	Business enterprises—Finance
	Statistics for Business, Management, Economics, Finance, Insurance
	Quantitative Finance
	Business Finance
Lingua di pubblicazione	Inglese
Lingua di pubblicazione Formato	Inglese Materiale a stampa
Lingua di pubblicazione Formato Livello bibliografico	Inglese Materiale a stampa Monografia
Lingua di pubblicazione Formato Livello bibliografico Nota di bibliografia	Inglese Materiale a stampa Monografia Includes bibliographical references and index.
Lingua di pubblicazione Formato Livello bibliografico Nota di bibliografia Nota di contenuto	Inglese Materiale a stampa Monografia Includes bibliographical references and index. Chapter 1: Introduction to eviews Chapter 2: A guideline for running regression Chapter 3: Time series analysis Chapter 4: Time series modelling Chapter 5: Further properties of time series Chapter 6: Economic forecasting Chapter 7: The box-jenkins methodology: arima forecasting Chapter 8: Modelling volatility in finance and economics - arch, garch and egrach models Chapter 9: Limited dependent variable models Chapter 10: Vector autorgressive models Chapter 11: Panel data analysis Chapter 12: Capital asset pricing model (capm) Chapter 13: Event studies

1.

analysis. It allows users to quickly develop statistical relations from data and then use those relations to forecast future values of the data. The package provides convenient ways to enter or upload data series, create new series from existing ones, display and print series, carry out statistical analyses of relationships among series, and manipulate results and output. This highly hands-on resource includes more than 200 illustrative graphs and tables and tutorials throughout. Abdulkader Aljandali is Senior Lecturer at Coventry University in London. He is currently leading the Stochastic Finance Module taught as part of the Global Financial Trading MSc. His previously published work includes Exchange Rate Volatility in Emerging Economies, Quantitative Analysis and IBM® SPSS® Statistics, and Multivariate Methods and Forecasting with IBM® SPSS® Statistics. Dr. Aljandali is an established member of the British Accounting and Finance Association and the Higher Education Academy. Motasam Tatahi is a specialist in the areas of Macroeconomics, Financial Economics, and Financial Econometrics at the European Business School, Regent's University London, where he serves as Principal Lecturer and Dissertation Coordinator for the MSc in Global Banking and Finance. .