

1. Record Nr.	UNINA9910449828703321
Autore	Burke Simon P
Titolo	Modelling non-stationary economic time series [[electronic resource]] : a multivariate approach / / Simon P. Burke and John Hunter
Pubbl/distr/stampa	New York, : Palgrave Macmillan, 2005
ISBN	1-4039-0202-X 9786610282722 1-280-28272-X 0-230-00578-0
Edizione	[1st ed. 2005.]
Descrizione fisica	1 online resource (VII, 253 p.)
Collana	Palgrave texts in econometrics
Disciplina	330/.01/51955
Soggetti	Econometric models Time-series analysis Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di bibliografia	Includes bibliographical references (p. 240-249) and index.
Sommario/riassunto	Co-integration, equilibrium and equilibrium correction are key concepts in modern applications of econometrics to real world problems. This book provides direction and guidance to the now vast literature facing students and graduate economists. Econometric theory is linked to practical issues such as how to identify equilibrium relationships, how to deal with structural breaks associated with regime changes and what to do when variables are of different orders of integration.