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Autore	Zoli Edda
Titolo	Commodity Price Volatility, Cyclical Fluctuations, and Convergence :: What is Ahead for Inflation in Emerging Europe? // Edda Zoli
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Descrizione fisica	1 online resource (21 p.)
Collana	IMF Working Papers
Disciplina	338.278
Soggetti	Primary commodities - Prices - Europe Inflation (Finance) - Europe Inflation Macroeconomics 'Panel Data Models Spatio-temporal Models' Time-Series Models Dynamic Quantile Regressions Dynamic Treatment Effect Models Diffusion Processes State Space Models Price Level Deflation Agriculture: Aggregate Supply and Demand Analysis Prices Energy: Demand and Supply Commodity Markets Food prices Commodity price shocks Fuel prices Oil prices Ukraine
Lingua di pubblicazione	Inglese

Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Contents; I. Introduction; Figures; 1. Headline Inflation; II. VAR analysis; 2. Variance Decomposition of Headline Inflation; Tables; 1: Response of Domestic Energy Inflation to International Oil Price Inflation Shocks; 2. Response of Domestic Food Inflation to International Food Price Inflation Shocks; III. Panel Estimation; 3. Response of Core Inflation to Shocks to Domestic Food and Energy Price Inflation; 4. Panel Regression Results; IV. Conclusion: What is Ahead for Inflation in Emerging Europe?; Appendixes; 1. Variable Definition and Data Sources; 2. Other Panel Results; References
Sommario/riassunto	This paper assesses the role of international commodity prices, cyclical fluctuations, and convergence in driving inflation in 18 European emerging economies. Country specific VARs and panel estimates indicate that international commodity price shocks have a significant impact on domestic inflation, but the inflation response is asymmetric for positive and negative shocks. Cyclical fluctuations explain a relative small share of inflation variability, and the inflation response is asymmetric during upturns and downturns. Price convergence is estimated to add nearly 3 percentage points to headline inflation, for the average country whose price level is about 50 percent relative to the EU-15 average.

2. Record Nr.

Titolo

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Algebraic methods in statistics and probability II : AMS Special Session Algebraic Methods in Statistics and Probability, March 27-29, 2009, University of Illinois at Urbana-Champaign, Champaign, IL / / Marlos A. G. Viana, Henry P. Wynn, editors

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Descrizione fisica

1 online resource (358 p.)

Collana

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Disciplina

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Soggetti

Group theory
Transformation groups
Harmonic analysis
Probabilities

Lingua di pubblicazione

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Nota di contenuto

Contents -- Preface -- Kiefer-complete Classes of Designs for Cubic Mixture Models -- Some Algebraic Methods in Semi-Markov Chains -- Self-avoiding Generating Sequences for Fourier Lattice Designs -- Weakly Invariant Designs, Rotatable Designs and Polynomial Designs -- Geometry of Diagonal-effect Models for Contingency Tables -- Statistical Topology via Morse Theory Persistence and Nonparametric Estimation -- Convolution Products of Probability Measures on a Compact Semigroup with Applications to Random Measures -- A Kernel Smoothing Approach to Censored Preference Data -- Combining Statistical Models -- Algebraic Statistics for a Directed Random Graph Model with Reciprocation -- Regular Fractions and Indicator Polynomials -- Dihedral Fourier Analysis -- On a Class of Singular Nonsymmetric Matrices with Nonnegative Integer Spectra -- Some Hypothesis Tests for Wishart Models On Symmetric Cones.