

1. Record Nr.	UNINA9910810661303321
Autore	Perera Kanishka <1969->
Titolo	Topics in critical point theory / / Kanishka Perera, Florida Institute of Technology, Martin Schechter, University of California, Irvine [[electronic resource]]
Pubbl/distr/stampa	Cambridge : , : Cambridge University Press, , 2013
ISBN	1-107-23734-3 1-139-85432-1 1-139-84051-7 1-139-34246-0 1-139-84524-1 1-139-84288-9 1-139-84610-8 1-283-83634-3 1-139-84169-6
Descrizione fisica	1 online resource (xi, 157 pages) : digital, PDF file(s)
Collana	Cambridge tracts in mathematics ; ; 198
Classificazione	MAT034000
Disciplina	514/.74
Soggetti	Fixed point theory
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Title from publisher's bibliographic system (viewed on 05 Oct 2015).
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Morse theory -- Linking -- Applications to semilinear problems -- Fucik spectrum -- Jumping nonlinearities -- Sandwich pairs -- Appendix: Sobolev spaces.
Sommario/riassunto	This book introduces the reader to powerful methods of critical point theory and details successful contemporary approaches to many problems, some of which had proved resistant to attack by older methods. Topics covered include Morse theory, critical groups, the minimax principle, various notions of linking, jumping nonlinearities and the Fucik spectrum in an abstract setting, sandwich pairs and the cohomological index. Applications to semilinear elliptic boundary value problems, p-Laplacian problems and anisotropic systems are given. Written for graduate students and research scientists, the book includes numerous examples and presents more recent developments

in the subject to bring the reader up to date with the latest research.

2. Record Nr.	UNINA9910960574103321
Autore	Burke Simon P
Titolo	Modelling Non-Stationary Economic Time Series : A Multivariate Approach / / by S. Burke, J. Hunter
Pubbl/distr/stampa	London : , : Palgrave Macmillan UK : , : Imprint : Palgrave Macmillan, , 2005
ISBN	9786610282722 9781403902023 140390202X 9781280282720 128028272X 9780230005785 0230005780
Edizione	[1st ed. 2005.]
Descrizione fisica	1 online resource (VII, 253 p.)
Collana	Palgrave Texts in Econometrics, , 2662-6608
Disciplina	330/.01/51955
Soggetti	Econometrics Statistics Statistics in Business, Management, Economics, Finance, Insurance Quantitative Economics
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.
Nota di contenuto	Cover -- Contents -- Preface -- 1 Introduction: Cointegration, Economic Equilibrium and the Long Run -- 2 Properties of Univariate Time Series -- 3 Relationships Between Non-Stationary Time Series -- 4 Multivariate Time Series Approach to Cointegration -- 5 Exogeneity and Identification -- 6 Further Topics in the Analysis of Non-Stationary Time Series -- 7 Conclusion: Limitations, Developments and Alternatives -- Notes -- Appendix A: Matrix Preliminaries -- Appendix B: Matrix Algebra for Engle and Granger (1987) Representation -- Appendix C: Johansen's Procedure as a Maximum Likelihood Procedure -- Appendix D: The Maximum Likelihood Procedure in Terms of

Canonical Correlations -- Appendix E: Distribution Theory -- Appendix F: Estimation under General Restrictions -- Appendix G: Proof of Identification based on an Indirect Solution -- Appendix H: Generic Identification of Long-Run Parameters in Section 5.5 -- References -- 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.
