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Sommario/riassunto

This book explores the theoretical and practical applications of the Smooth Transition Cointegration model in econometrics. It combines concepts from cointegration theory and smooth transition regression to analyze non-stationary time series data with structural changes. The author, Fang Zhen, aims to advance understanding in econometric modeling by addressing the challenges of non-linearity and dynamic relationships in macroeconomic data. Targeted at researchers and practitioners in economics and econometrics, the book provides a comprehensive overview of the model's theoretical foundations and its application in studying economic phenomena such as income inequality and public service disparities between urban and rural areas in China. It also discusses the implications of the model for macroeconomic policy analysis and forecasting.