1. Record Nr. UNINA9910983310403321

Autore	Bismans Francis J
Titolo	Dynamic Econometrics : Models and Applications / / by Francis J. Bismans, Olivier Damette
Pubbl/distr/stampa	Cham : , : Springer Nature Switzerland : , : Imprint : Palgrave Macmillan, , 2025
ISBN	9783031729102 3031729102
Edizione	[1st ed. 2025.]
Descrizione fisica	1 online resource (560 pages)
Altri autori (Persone)	DametteOlivier
Disciplina	330.015195
Soggetti	Econometrics Social sciences - Mathematics Regression analysis Quantitative Economics Mathematics in Business, Economics and Finance Linear Models and Regression
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	1. General Introduction -- 2. Dynamics in Econometrics -- 3. Estimating the Model -- 4. Testing the Model -- 5. Non-Stationarity and Cointegration -- 6. Specifying the ARDL Model -- 7. Vector Autoregressions -- 8. Panel Data Models -- 9. Non-Stationary Panels -- 10. The Binary Qualitative Model.
Sommario/riassunto	“This book is a bold and confident advance in dynamic econometric theory and practice.” I. Litvine, Professor in Statistics, Nelson Mandela University, Port Elizabeth, South Africa “This book is an outstanding contribution to econometrics, coming at a crucial time to fill a significant gap in the field.” Maria do Rosário Grossinho, Professor of Analysis and Mathematical Finance ISEG - University of Lisbon Portugal This textbook for advanced econometrics students introduces key concepts of dynamic non-stationary modelling. It discusses all the classic topics in time series analysis and linear models containing multiple equations, as well as covering panel data models, and non-linear models of qualitative variables. The book offers a general

introduction to dynamic econometrics and covers topics including non-stationary stochastic processes, unit root tests, Monte Carlo simulations, heteroskedasticity, autocorrelation, cointegration and error correction mechanism, models specification, and vector autoregressions. Going beyond advanced dynamic analysis, the book also meticulously analyses the classical linear regression model (CLRM) and introduces students to estimation and testing methods for the more advanced auto-regressive distributed lag (ARDL) model. The book incorporates worked examples, algebraic explanations and learning exercises throughout. It will be a valuable resource for graduate and postgraduate students in econometrics and quantitative finance as well as academic researchers in this area. Francis Bismans is Professor in Economics and Statistics, University of Lorraine, France. Olivier Damette is Professor in Economics, University of Lorraine, France.

2. Record Nr. UNINA9911018961003321

Titolo	Vibrations of continuous mechanical systems / / Peter Hagedorn, Anirvan DasGupta
Pubbl/distr/stampa	Chichester, West Sussex, : John Wiley & Sons Ltd., 2007
ISBN	9786611135331 9781281135339 128113533X 9780470518434 047051843X 9780470518427 0470518421
Descrizione fisica	1 online resource (398 p.)
Altri autori (Persone)	HagedornPeter DasGuptaAnirvan
Disciplina	620.3
Soggetti	Vibration
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.

Nota di contenuto	
Sommario/riassunto	The subject of vibrations is of fundamental importance in engineering and technology. Discrete modelling is sufficient to understand the dynamics of many vibrating systems; however a large number of vibration phenomena are far more easily understood when modelled as continuous systems. The theory of vibrations in continuous systems is crucial to the understanding of engineering problems in areas as diverse as automotive brakes, overhead transmission lines, liquid filled tanks, ultrasonic testing or room acoustics. Starting from an elementary level, Vibrations and Waves in Continuous Me