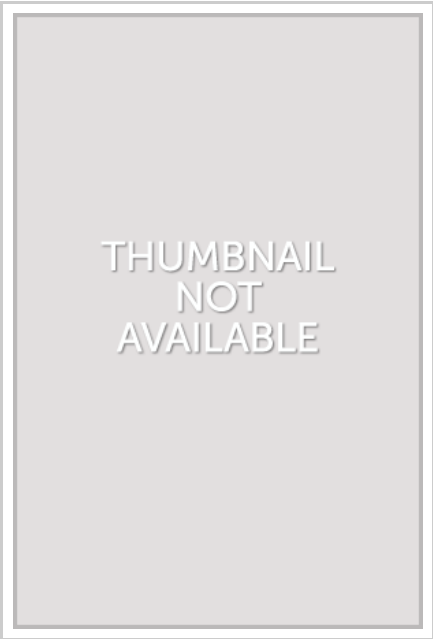


DOWNLOAD PDF

Time Series and Panel Data Econometrics

By M. Hashem Pesaran

Oxford University Press. Paperback. Book Condition: new. BRAND NEW, Time Series and Panel Data Econometrics, M. Hashem Pesaran, This book is concerned with recent developments in time series and panel data techniques for the analysis of macroeconomic and financial data. It provides a rigorous, nevertheless user-friendly, account of the time series techniques dealing with univariate and multivariate time series models, as well as panel data models. It is distinct from other time series texts in the sense that it also covers panel data models and attempts at a more coherent integration of time series, multivariate analysis, and panel data models. It builds on the author's extensive research in the areas of time series and panel data analysis and covers a wide variety of topics in one volume. Different parts of the book can be used as teaching material for a variety of courses in econometrics. It can also be used as reference manual. It begins with an overview of basic econometric and statistical techniques, and provides an account of stochastic processes, univariate and multivariate time series, tests for unit roots, cointegration, impulse response analysis, autoregressive conditional heteroskedasticity models, simultaneous equation models, vector autoregressions, causality, forecasting, multivariate volatility models, panel data...

READ ONLINE
[2.15 MB]

Reviews

An extremely wonderful ebook with lucid and perfect explanations. I was able to comprehended almost everything using this composed e publication. It is extremely difficult to leave it before concluding, once you begin to read the book.

-- ***Kimberly Carroll***

Unquestionably, this is actually the very best job by any article writer. I have read and that i am certain that i am going to planning to go through once again once more in the foreseeable future. I realized this publication from my i and dad advised this pdf to find out.

-- ***Rusty Hamill Sr.***