

Time Series Models, Unit Roots and Cointegration: An Introduction

Lonnie K. Stevans

Time Series Unit Roots And Cointegration

Michio Hatanaka



Time Series Unit Roots And Cointegration:

Time Series, Unit Roots, and Cointegration Phoebus J. Dhrymes, 1998 Addresses the need for a high level analysis of unit roots and cointegration This work integrates the theory of stationary sequences and issues arising in the estimation of their parameters distributed lags spectral density function and cointegration Unit Roots, Cointegration, and Structural Change G. S. Maddala, In-Moo Kim, 1998 Time series analysis has undergone many changes in recent years with the advent of unit roots and cointegration Maddala and Kim present a comprehensive review of these important developments and examine structural change The volume provides an analysis of unit root tests problems with unit root testing estimation of cointegration systems cointegration tests and econometric estimation with integrated regressors The authors also present the Bayesian approach to these problems and bootstrap methods for small sample inference The chapters on structural change discuss the problems of unit root tests and cointegration under structural change outliers and robust methods the Markov switching model and Harvey's structural time series model Unit Roots Cointegration and Structural Change is a major contribution to Themes in Modern Econometrics of interest both to specialists and graduate and upper undergraduate students Time-Series-Based Econometrics Michio Hatanaka, 1996-01-25 In the last decade time series econometrics has made extraordinary developments on unit roots and cointegration However this progress has taken divergent directions and has been subjected to criticism from outside the field In this book Professor Hatanaka surveys the field examines those portions that are useful for macroeconomics and responds to the criticism His survey of the literature covers not only econometric methods but also the application of these methods to macroeconomic studies The most vigorous criticism has been that unit roots do not exist in macroeconomic variables and thus that cointegration analysis is irrelevant to macroeconomics The judgement of this book is that unit roots are present in macroeconomic variables when we consider periods of 20 to 40 years but that the critics may be right when periods of 100 years are considered Fortunately most of the time series data used for macroeconomic studies cover fall within the shorter time span Among the numerous methods for unit roots and cointegration those useful from macroeconomic studies are examined and explained in detail without overburdening the reader with unnecessary mathematics Other less applicable methods are discussed briefly and their weaknesses are exposed Hatanaka has rigorously based his judgements about usefulness on whether the inference is appropriate for the length of the data sets available and also on whether a proper inference can be made on the sort of propositions that macroeconomists wish to test This book highlights the relations between cointegration and economic theories and presents cointegrated regression as a revolution in econometric methods Its analysis is of relevance to academic and professional or applied econometricians Step by step explanations of concepts and techniques make the book a self contained text for graduate students **Time Series Models, Unit Roots and Cointegration: an Introduction** Lonnie Stevens, 2012-12-15 The econometric literature on unit roots took off after the publication of the paper by Nelson and Plosser

1982 that argued that most macroeconomic series have unit roots and that this is important for the analysis of macroeconomic policy Yule 1926 suggested that regressions based on trending time series data can be spurious This problem of spurious correlation was further pursued by Granger and Newbold 1974 and this also led to the development of the concept of cointegration lack of cointegration implies spurious regression The pathbreaking paper by Granger 1981 first presented at a conference at the University of Florida in 1980 did not catch fire until about five years later and now the literature on cointegration has exploded As for historical antecedents Hendry and Morgan 1989 argue that Frisch's concept of multicollinearity in 1934 can be viewed as a forerunner of the modern concept of cointegration The recent developments on unit roots and cointegration have changed the way time series analysis is conducted The publication of the book by Box and Jenkins 1970 changed the methods of time series analysis but the recent developments have formalized and made systematic the ad hoc methods in Box and Jenkins In addition the asymptotic theory for these models has just recently been developed

Complex Systems in Finance and Econometrics Robert A. Meyers, 2010-11-03 Finance Econometrics and System Dynamics presents an overview of the concepts and tools for analyzing complex systems in a wide range of fields The text integrates complexity with deterministic equations and concepts from real world examples and appeals to a broad audience

Unit Roots and Cointegration in Endogenous Growth Models Sau-Him Paul Lau, 1994

Testing for Cointegration and Unit Roots in Time Series Models Sam Ouliaris, 1987

Reviews in Public Health Expenditure and Performance Hai Fang, 2025-04-11 Effective allocation and utilization of resources are fundamental to achieving optimal public health outcomes Health economics provides valuable insights into how financial resources are allocated across different healthcare sectors and their subsequent effects on health indicators and health related quality of life By conducting in depth reviews of existing research and policy evaluations on public health expenditure and their performance this Research Topic aims to shed light on best practices challenges and innovative approaches to optimize public health expenditure for maximum impact Potential topics for review articles may include but are not limited to Review of health economic evaluation methods applied to public health interventions including cost effectiveness cost benefit cost utility analyses and budget impacts Assessment of the relationship between public health expenditure and health outcomes including the impact on disease prevention healthcare access and quality of life Evaluation of health financing systems and their influence on healthcare equity and affordability with a focus on vulnerable and marginalized populations Analysis of the role of public private partnerships in healthcare funding and service delivery to enhance overall health system performance Review of healthcare budget allocation strategies and their implications for resource allocation in different public health domains Exploration of innovative financing mechanisms such as social impact bonds and health insurance schemes to improve healthcare accessibility and efficiency Critique of policy interventions aimed at optimizing public health expenditure and enhancing performance in healthcare service delivery

Unit Roots and Structural Breaks Pierre Perron, 2018-04-13

This book is a printed edition of the Special Issue Unit Roots and Structural Breaks that was published in Econometrics
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