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VAR, SVAR and VECM models Christopher F Baum EC 823: Applied Econometrics Boston College, Spring 2013 Christopher F Baum (BC / DIW) VAR, SVAR and VECM models Boston College, Spring 2013 1 / 61

EC 823: Applied Econometrics - fmwww.bc.edu

5 Xiaohong Chen, Zhipeng Liao, and Sun, Yixiao: "Sieve Inference on Possibly Misspecified Semi-nonparametric Time Series Models," *Journal of Econometrics*, Vol. 178(3), 2014, pp. 639-658. Sun, Yixiao. "Let's Fix It: Fixed-b Asymptotics versus Small-b Asymptotics in

Curriculum Vitae - Economics

Econometrics Research Internet Resources, Online departments, conferences, preprints, journals, publishers, software, mailing lists

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This book is an excellent choice for first year graduate econometrics courses because it provides a solid foundation in statistical reasoning in a manner that is both clear and concise.

A Course in Econometrics: 9780674175440 - amazon.com

Definition. A VAR model describes the evolution of a set of k variables (called endogenous variables) over the same sample period ($t = 1, \dots, T$) as a linear function of only their past values. The variables are collected in a $k \times 1$ vector y_t , which has as the i th element, $y_{i,t}$, the observation at time "t" of the i th variable. For example, if the i th variable is GDP, then $y_{i,t}$ is the ...

Vector autoregression - Wikipedia

Economics and econometrics research papers and teaching materials by Christopher A. Sims

Chris Sims's Page - Princeton University

From Mark Schaffer: Question: Dave Giles, in his econometrics blog, has spent a few blog entries attacking the linear probability model. The first of these is

Probit better than LPM? - Mostly Harmless Econometrics

The first edition of Basic Econometrics was published thirty years ago. Over the years, there have been important developments in the theory and practice of econometrics. In each of the subsequent editions, I have tried to incorporate the major

Basic Econometrics 5th Edition (by Damodar N. Gujarati

Simulations, Econometrics, Stata, R, intelligent multi-agent systems, Psychometrics, latent modelling, maximization, statistics, quantitative methods.

Econometrics By Simulation

2SLS: an abbreviation for two stage least squares, an instrumental variables estimation technique. Contexts: econometrics; estimation 3SLS: A kind of simultaneous equations estimation. Made up of 2SLS followed by

SUR. First proposed by Zellner and Theil, *Econometrica*, 1962, pp 54-78. Contexts: econometrics; estimation a fortiori: Latin for "even stronger". ". Can be used to compare two theorems ...

Glossary of research economics - econterms

A time series is a series of data points indexed (or listed or graphed) in time order. Most commonly, a time series is a sequence taken at successive equally spaced points in time. Thus it is a sequence of discrete-time data. Examples of time series are heights of ocean tides, counts of sunspots, and the daily closing value of the Dow Jones Industrial Average.

Time series - Wikipedia

JOURNAL OF Econometrics ELSEVIER Journal of Econometrics 66 (1995) 225-250 Statistical inference in vector autoregressions with possibly integrated processes Hiro Y. Toda^{*,*}, Taku Yamamoto¹ ¹Institute of Socio-Economic Planning, University of Tsukuba, Tsukuba, Ibaraki 305, Japan ²Department of Economics, Hitotsubashi University, Kunitachi, Tokyo 186, Japan (Received February 1993; final ...

Statistical inference in vector autoregressions with

Journal of Econometrics 6 (1977) 21-37. Q North-Holland Publishing Company FORMULATION AND ESTIMATION OF STOCHASTIC FRONTIER PRODUCTION FUNCTION MODELS* Dennis AIGNER University of Wisconsin, Madison, WI 53706, U.S.A. University of Southern California, Los Angeles, CA 90007, U.S.A. C.A. Knox LOVELL University of North Carolina, Chapel Hill, NC 27514, U.S.A. Peter SCHMIDT University of North ...

Formulation and estimation of stochastic frontier

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2.1 A Simple Model 4 may be jumpy" (switching back and forth between different states). If s_t is postulated as the indicator variable $1_{f(t) \geq c}$ such that $s_t = 0$ or 1 depending on whether the value of t is greater than the cut-off (threshold) value c , (2.1) becomes a threshold model. It is quite common to choose a lagged dependent variable (say, z)

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3 Semester VI Paper 23 " International Economics Paper 24- Development Theory and Experience-II Paper 25- Option-II (any one from List of Group-II) Group " II 25A - Comparative Economic Development: 1850- 1950 25B - Applied Econometrics 25C - Topics in Microeconomics-II

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