

Dynamic Econometrics Models with SAS, Stata, and EViews

Dynamic Econometrics Models with SAS, Stata, and EViews covers a wide array of dynamic econometrics models, including models with distributed delays, models with stochastic regressors, models with structural change, and dynamic panel data models. You'll discover core information and solutions around the theory of unit roots, co-integration, and error correction models. This book offers a practical, hands-on treatment of these models from multiple perspectives, so you'll find examples and solutions using SAS, Stat and EViews - the major solutions on the market to solve these non-trivial econometric tasks. You'll begin by learning about dynamic models such as those with delays in exogenous variables, and those with delays in the endogenous variable, and each of these simultaneously. Special types of dynamic econometric models are also explored, including finite distributed delays, and infinite distributed delays. In particular, you'll work with EViews to explore these initial dynamic econometric models. Then stable econometric models are considered and those with structural change, including time constant parameters, and you'll examine the Chow prediction test, recursive models, and CUSUM and CUSUMQ tests. Once you've explored stable models, you'll learn more about unstable models, including spurious regressions, stationary time series, seasonality detection, and unit roots test, including the Dickey-Fuller Unit Roots Tests, and the Phillips-Perron Unit Roots Test. Error correction models (ECM), Unit roots and co-integration in seasonal series are explored with both EViews and Stata, following practical examples and exercises. In the final section of this book, panel data models are considered, with constant coefficients, and fixed effects. Dynamic panel data models, Logit and Probit panel data models are also examined using EViews and SAS. You will also see EViews in action with panel data and the Arellano and Bond methodology.<

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