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New Developments in Time Series Econometrics Jean-Marie Dufour, Baldev Raj, 2012-12-06

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of multivariate times series II the analysis of structural change III seasonality and fractional integration Since these themes are closely inter related several other topics covered are also worth stressing vector autoregressive VAR models cointegration and error correction models nonparametric methods in time series and fractionally integrated models Researchers and students interested in macroeconomic and empirical finance will find in this collection a remarkably representative sample of recent work in this area

The Econometrics of Energy Systems Jacques Girod, Jan Horst Keppler, 2006-12-14 The complexity and volatility of energy markets creates strong demand for quantitative analysis and econometric techniques This book offers an introduction to the state of the art in econometric modelling applied to the most pertinent issues in today s energy markets for a better understanding of the working of energy systems and energy economics

Journal of Economic and Social Measurement, 2003

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