



## Time Series Econometrics

Gujarati, Chapter 21

### What is a time series?

- A time series is any series of data that varies over time. For example.
  - Monthly Tourist Arrivals from Europe
  - Quarterly GDP of Ethiopia
  - Monthly price of basic commodities
  - Weekly quantity of coffee sold at ECX.
- Because of widespread availability of time series databases most empirical studies use time series data.

# Quiz On Time Series Econometrics Chapter 21

**Wenbin Ji**



## Quiz On Time Series Econometrics Chapter 21:

**Student Solutions Manual to Accompany Gujarati, Basic Econometrics** William C. Beck, 1996 Journal of the American Statistical Association, 2006 A scientific and educational journal not only for professional statisticians but also for economists business executives research directors government officials university professors and others who are seriously interested in the application of statistical methods to practical problems in the development of more useful methods and in the improvement of basic statistical data *Preface to Quantitative Economics & Econometrics* Michael Joseph Brennan, Thomas M. Carroll, 1987 First 3rd eds published as Preface to econometrics Includes index **Asymptotically Median Unbiased Estimation of Coefficient Variance in a Time Varying Parameter Model** James H. Stock, Mark W. Watson, 1996 This paper considers the estimation of the variance of coefficients in time varying parameter models with stationary regressors The maximum likelihood estimator has large point mass at zero We therefore develop asymptotically median unbiased estimators and confidence intervals by inverting median functions of regression based parameter stability test statistics computed under the constant parameter null These estimators have good asymptotic relative efficiencies for small to moderate amounts of parameter variability We apply these results to an unobserved components model of trend growth in postwar U S GDP the MLE implies that there has been no change in the trend rate while the upper range of the median unbiased point estimates imply that the annual trend growth rate has fallen by 0.7 percentage points over the postwar period *Preface to Econometrics* Michael Joseph Brennan, 1973 Econometrics Reading Lists Edward Tower, 1985 **Evidence on Structural Instability in Macroeconomic Time Series Relations** James H. Stock, Mark W. Watson, 1994 An experiment is performed to assess the prevalence of instability in univariate and bivariate macroeconomic time series relations and to ascertain whether various adaptive forecasting techniques successfully handle any such instability Formal tests for instability and out of sample forecasts from sixteen different models are computed using a sample of 76 representative U S monthly postwar macroeconomic time series constituting 5700 bivariate forecasting relations The tests indicate widespread instability in univariate and bivariate autoregressive models However adaptive forecasting models in particular time varying parameter models have limited success in exploiting this instability to improve upon fixed parameter or recursive autoregressive forecasts International Journal of Forecasting, 1995 **Modeling and Simulation**, 1989 *Econometrics* Dilip M. Nachane, 2006-10-19 This textbook covers both the theory and the applications aspects of econometrics for identifying and formulating answers to practical questions Aimed at Indian students at the post graduate level this is a comprehensive volume in its coverage of topics assumes knowledge of advanced undergraduate algebra contains exercises and solved examples and uses applications from the Indian economy and data from both India and the West Handbook of Econometrics Zvi Griliches, Michael D. Intriligator, James Joseph Heckman, Edward E. Leamer, 1983 The Handbook is a definitive reference source and teaching aid for econometricians It examines models estimation theory

data analysis and field applications in econometrics      *Chaos & Nonlinear Dynamics in the Financial Markets* Robert R. Trippi, 1995 Computer disk illustrates behavior of several of the chaotic processes discussed in text Assists the user in viewing the change in a system from unstable to stable states      **Economics Reading Lists, Course Outlines, Exams, Puzzles & Problems: Econometrics reading lists**, 1995      **Undergraduate Econometrics** R. Carter Hill, William E. Griffiths, George G. Judge, 1997 This book explores econometrics using an intuitive approach that begins with an economic model It emphasizes motivation understanding and implementation and shows readers how economic data are used with economic and statistical models as a basis for estimating key economic parameters testing economic hypotheses and predicting economic outcomes      **Technometrics**, 2003      Continuous-time Methods and Market Microstructure Andrew Wen-Chuan Lo, 2007 Presents a selection of the most important articles in the field of financial econometrics Starting with a review of the philosophical background this collection covers such topics as the random walk hypothesis long memory processes asset pricing arbitrage pricing theory variance bounds tests term structure models and more      **The Indian Journal of Labour Economics**, 2001      **Testing Exogeneity** Neil R. Ericsson, John S. Irons, 1994 This book discusses the nature of exogeneity a central concept in standard econometrics texts and shows how to test for it through numerous substantive empirical examples from around the world including the UK Argentina Denmark Finland and Norway Part I defines terms and provides the necessary background Part II contains applications to models of expenditure money demand inflation wages and prices and exchange rates and Part III extends various tests of constancy and forecast accuracy which are central to testing super exogeneity      **Mathematical Reviews**, 2003-05      *Statistical Methods and Non-standard Finance* Andrew W. Lo, 2007 A selection of published articles in the field of financial econometrics Starting with a review of the philosophical background this collection covers such topics as the random walk hypothesis long memory processes asset pricing arbitrage pricing theory variance bounds tests term structure models and market microstructure

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