Applied Time Series Econometrics (Themes in Modern Econometrics)

Helmut Luuml;tkepohl
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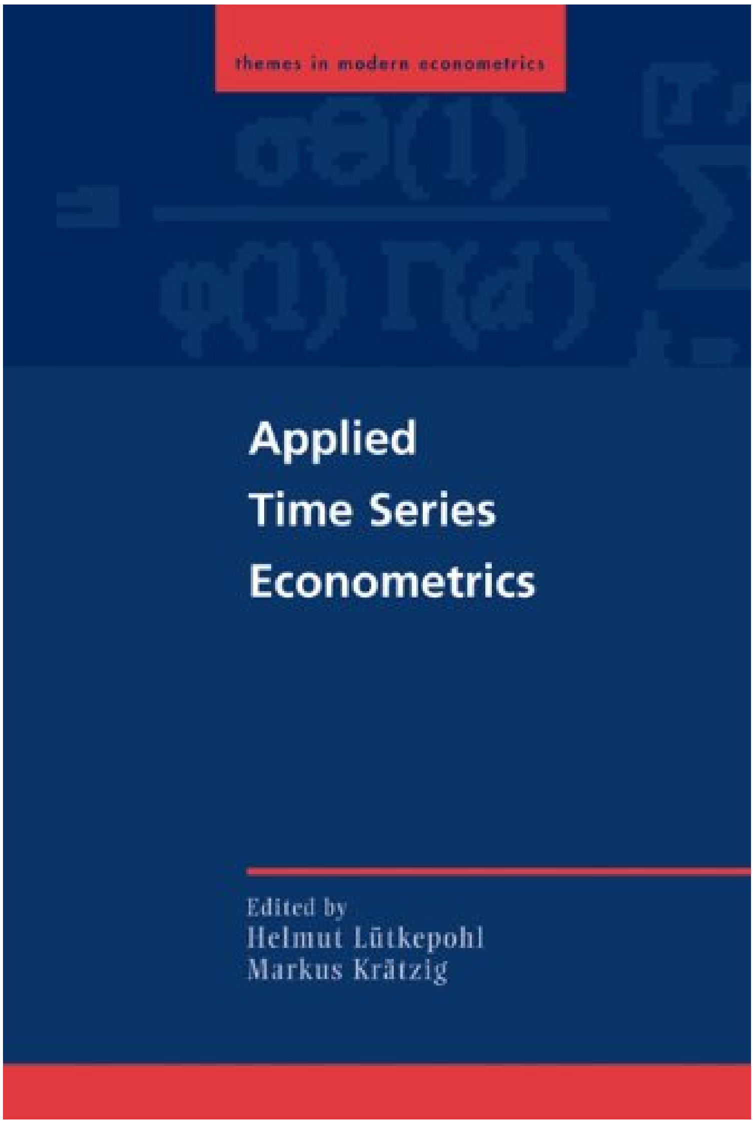

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Helmut Luuml;tkepohl : Applied Time Series Econometrics (Themes in Modern Econometrics) before purchasing it in order to gage whether or not it would be worth my time, and all praised Applied Time Series Econometrics (Themes in Modern Econometrics):

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mas eacute; muito mais tranquilo dos demais por ai, poreacute;m ainda muito informativo e rigoroso.Great book. I`m graduate economist and its helping me a lot in these final semestres. This one + Time Series Analisys (Hamilton) tells me everything I need to know about time series and models.0 of 0 people found the following review helpful. Five StarsBy Customerfantastic!11 of 12 people found the following review helpful. Good, but a tough readBy J. S. BarsoumianA well written book which provides numerous refernces to freely available software. However, this book is certainly not meant for someone wanting a fast and gentle introduction to econometrics. Equations and models are presented with full theoretical exposition, however the notation used is extremely complex and the explanations are very terse.This reads more like a book aimed for a graduate student and less for a financial practioner looking for some insight into time series.

Time series econometrics is a rapidly evolving field. Particularly, the cointegration revolution has had a substantial impact on applied analysis. Hence, no textbook has managed to cover the full range of methods in current use and explain how to proceed in applied domains. This gap in the literature motivates the present volume. The methods are sketched out, reminding the reader of the ideas underlying them and giving sufficient background for empirical work. The treatment can also be used as a textbook for a course on applied time series econometrics. Topics include: unit root and cointegration analysis, structural vector autoregressions, conditional heteroskedasticity and nonlinear and nonparametric time series models. Crucial to empirical work is the software that is available for analysis. New methodology is typically only gradually incorporated into existing software packages. Therefore a flexible Java interface has been created, allowing readers to replicate the applications and conduct their own analyses.

About the AuthorHelmut Luuml;tkepohl is Professor of Economics at the European University Institute in Florence, Italy. He is on leave from Humboldt University Berlin where he has been Professor of Econometrics in the Faculty of Economics and Business Administration since 1992. He had previously been Professor of Statistics at the University of Kiel (1987-1992) and the University of Hamburg (1985-1987) and was Visiting Assistant Professor at the University of California, San Diego (1984-85). Professor Luuml;tkepohl is Associate Editor of Econometric Theory, the Journal of Applied Econometrics, Macroeconomic Dynamics, Empirical Economics and Econometric a. He has published extensively in learned journals and books and is author, co-author and editor of a number of books in econometrics and time series analysis. Professor Luuml;tkepohl is the author of Introduction to Multiple Time Series Analysis (1991) and a Handbook of Matrices (1996). His current teaching and research interests include methodological issues related to the study of nonstationary, integrated time series and the analysis of the transmission mechanism of monetary policy in the Euro area.Markus Krauml;tzig is a doctoral student in the Department of Economics at Humboldt University, Berlin.