

Carlo Giannini

**Topics in Structural
VAR Econometrics**



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Topics In Structural Var Econometrics

G Thomas



Topics In Structural Var Econometrics:

Topics in Structural VAR Econometrics Gianni Amisano, Carlo Giannini, 2012-12-06 In recent years a growing interest in the structural VAR approach SVAR has followed the path breaking works by Blanchard and Watson 1986 Bernanke 1986 and Sims 1986 especially in the US applied macroeconomic literature The approach can be used in two different partially overlapping directions the interpretation of business cycle fluctuations of a small number of significant macroeconomic variables and the identification of the effects of different policies SVAR literature shows a common feature the attempt to organise in a structural theoretical sense instantaneous correlations among the relevant variables In non structural VAR modelling instead correlations are normally hidden in the variance covariance matrix of the VAR model innovations of independent VAR analysis tries to isolate identify a set shocks by means of a number of meaningful theoretical restrictions The shocks can be regarded as the ultimate source of stochastic variation of the vector of variables which can all be seen as potentially endogenous Looking at the development of SVAR literature we felt that it still lacked a formal general framework which could embrace the several types of models so far proposed for identification and estimation This is the second edition of the book which originally appeared as number 381 of the Springer series Lecture notes in Economics of the first edition was Carlo and Mathematical Systems The author Giannini Topics in Structural Var Econometrics Gianni Amisano, Carlo Giannini, 1997-01-10 Topics in Structural VAR Econometrics Gianni Amisano, 1997 **Applied Macroeconometrics** Carlo A. Favero, 2001 This text provides graduate students of macroeconomics econometrics and monetary economics with discussion and practical illustrations of the techniques used in applied macroeconometrics Until the 1970s there was consensus regarding both the theoretical foundations and the empirical specification of applied macroeconomic modelling commonly known as the Cowles Commission approach This is no longer the case the Cowles Commission approach broke down in the 1970s to be replaced by a number of prominent competing methods the LSE London School of Economics approach the VAR approach and the intertemporal optimization Real Business Cycle approach Applied Macroeconometrics examines the empirical research strategy of these alternatives by interpreting them as attempts to solve the problems observed in the Cowles Commission approach The different research strategies are illustrated with specific reference to real world examples particularly with respect to the monetary transmission mechanism A common US dataset is used in these examples thus allowing the reader easy comparisons The presentation is based on the view that identification a central concept in econometrics provides a natural framework in which to discuss the alternative strategies currently dominating research The first part of the book introduces time series models and details the importance of their identification The second part illustrates chapter by chapter the alternative approaches providing detailed applications of each methodology Data used in the applications are available in a variety of formats from the author's web site and will be supplemented by exercises for the reader to perform **Econometrics Volume 2: Topics For Time Series And Large Panel Data** Pierre

Perron,2025-08-28 This book is intended for graduate instruction in subjects like econometrics economics environmental science social science and many other fields at the Masters or PhD levels It can be used as a textbook or as a reference guide Several aspects in the book depart from traditional treatments The emphasis is on understanding the main issues concepts and methods in Econometrics how to implement them and how to interpret the results The mathematical aspects are kept to a minimum as the aim is to provide an intuitive understanding of how various parts fit together as opposed to a sophisticated mathematical treatment of the subject Many examples and discussions are provided Hence minimal mathematical pre requisites are needed Extensive references are also provided to dig deeper into the mathematical aspects of the theories The second volume deals with various estimation and inference methods applicable when using time series data or with panel data having a large time dimension The treatment covers both stationary and non stationary i e unit root data as well as long memory processes Also covered extensively are issues related to structural change including estimation and inference methods with stationary and or non stationary data related issues in the context of forecasting and methods to address the interplay between changes in trends and unit roots A Practical Introduction to Econometric Methods Patrick K.

Watson,Sonja S. Teelucksingh,2002 The text is aimed at final year undergraduate students or those at the graduate level doing econometrics for the first time It is an introductory course in the theory and practice of classical and modern econometric methods A proper study of the material will allow the reader to Understand the scope and limitations of classical and modern econometric techniques Read write and properly interpret articles and reports of an applied econometric nature Build upon the elements of econometric theory and practice introduced in the book Although some basic knowledge of matrix algebra and elementary statistical theory will be assumed much of it is covered in the body of the text All the main theoretical concepts are illustrated with the use of econometric software mainly EViews **Frontiers of Industrial**

Cyber-Physics Alla G. Kravets,Alexander A. Bolshakov,Maxim V. Shcherbakov,2026-01-01 This book represents a comprehensive exploration of the most recent advancements and applications at the intersection of machine learning cyber physical systems and industrial processes This book is divided into four primary sections each focusing on distinct yet interconnected themes The first section ML Based Industrial Solutions highlights the transformative role of machine learning in industrial settings Topics include the optimization of neural network architectures for atypical load forecasting in power grid cyber physical systems the use of vector autoregressive models for analyzing and forecasting consumption indicators soft sensor based fault detection and diagnosis in mass transfer processes and the implementation of ML based digital twins for predictive diagnostics in thermal power plants Next the book turns its attention to cyber space for equipment reliability Here readers will find discussions on software tools for reliability analysis and efficiency assessment of technological equipment methods for evaluating energy consumption reliability estimations for automated lines with inter operational storage devices and the application of ANFIS network based fuzzy expert systems for diagnosing power equipment defects

Additionally this section includes considerations regarding the structure of knowledge models for solving control tasks in plants with parametric uncertainty The third section Unmanned Robotics dives into the exciting world of autonomous systems It covers topics such as modeling the optimal trajectory of reusable spacecraft entering the Earth's atmosphere developing new methods for small unmanned helicopter emergency landings in case of onboard equipment failures robust trajectory tracking control of nonholonomic wheeled mobile robots with external disturbances and assessing the efficiency of passenger transportation in cyber transport systems based on unmanned electric cars Finally the book concludes with a thorough examination of cybersecurity The book is an essential resource for researchers engineers and professionals engaged in industrial automation cyber physical systems and related disciplines

How Useful is Structural VAR Analysis for Irish Economics? Daniel McCoy, 1997

Time Series Econometrics Klaus Neusser, 2025-06-21 This text presents modern developments in time series analysis and focuses on their application to economic problems The book first introduces the fundamental concept of a stationary time series and its relation to the basic properties of covariance functions investigating the structure and estimation of autoregressive moving average ARMA models and their relations to the covariance structure The book then moves on to non stationary time series highlighting its consequences for modeling and forecasting as well as regressions models and presenting standard statistical tests Next the text discusses volatility models and their applications in the analysis of financial market data focusing on generalized autoregressive conditional heteroskedastic GARCH models The second part of the text is devoted to multivariate processes such as vector autoregressive VAR models and structural vector autoregressive SVAR models which have become the main tools in empirical macroeconomics The text concludes with a discussion of co integrated models and the Kalman Filter which is being used with increasing frequency The exposition finally connects to recent developments in the field Mathematically rigorous yet application oriented this self contained text will help students develop a deeper understanding of theory and better command of the models that are vital to the field Assuming a basic knowledge of statistics and or econometrics this text is best suited for advanced undergraduate and beginning graduate students

Competitiveness and Economic Development in Europe Sławomir I. Bukowski, Alina Hyz, Marzanna B. Lament, 2021-04-11 The success of an economy to adapt quickly flexibly and effectively to the demands of the changing international economic environment can only be investigated using the achievements of other national economies or regions as a benchmark This book analyzes the fundamental factors of competitiveness which will in turn facilitate economic development and growth in the new post crisis environment In the economic social legal and technological environment that has emerged in recent years as well as in the period after the recent financial crisis it is critical to define assess and implement new pathways to competitiveness and economic development The book covers all aspects of competitiveness and economic growth from financial intermediaries to tourism and the digital economy and from regulation and corporate governance to exchange rate dynamics and monetary policy issues It uses empirical findings from a

variety of different countries with divergent economic structures and policies It examines the new system of production and the technological commercial financial and institutional environment with the aim of recommending a proportional division of benefits and costs of economic growth It offers a fresh holistic and flexible concept to underscore the new relationship between competitiveness and economic growth Such an approach is needed whereby competitiveness is no longer a zero sum game between countries but is achievable for all countries The book recommends future directions and offers policy solutions and as such will appeal to students researchers and policymakers as well as those interested in the role of competitiveness in the operation of markets productivity and economic development and how it might foster innovation and growth

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 **Journal of Economic Literature** ,2006 *What Explains the Returns in the Mexican Stock Market?* Mauricio Cervantes Zepeda, 1999 El principal objetivo de esta Tesis es desarrollar un modelo de valuaci n de activos de capital para el mercado mexicano de acciones durante el periodo de julio 1989 a diciembre de 1998 Desde hace m s de treinta a os la teor a de valuaci n de t tulos financieros ha sido un t pico de debate en los Estados Unidos y a n no se ha alcanzado consenso Esto se debe a que la investigaci n en modelos de valuaci n es una prioridad para incrementar el conocimiento sobre el funcionamiento del mercado y mejorar las regulaciones del mismo Sin embargo en M xico la investigaci n emp rica en los mercados financieros ha sido escasa Los resultados encontrados en la presente Tesis sugieren que el CAPM es rechazado y un modelo de cinco factores no es rechazado Los factores son un ndice del mercado tama o valor libros valor mercado momento y tipo de cambio peso d lar **Prague Economic Papers** ,2005 Quarterly journal of economic theory and policy

Pricing Derivative Credit Risk Manuel Ammann, 1999 This book presents new approaches to valuing derivative securities with credit risk focussing on options and forward contracts subject to counterparty default risk but also treating options on credit risky bonds and credit derivatives The text provides detailed descriptions of the state of the art martingale methods and advanced numerical implementations based on multi variate trees used to price derivative credit risk Numerical examples illustrate the effects of credit risk on the prices of financial derivatives Book Review Index ,1998 Every 3rd issue is a quarterly cumulation *A Game Theory Analysis of Options* Alexandre Ziegler, 1999 This book presents a method that combines game theory and option pricing in order to analyze dynamic multiperson decision problems in continuous time and under uncertainty The basic intuition of the method is to separate the problem of the valuation of payoffs from the analysis of strategic interactions Whereas the former is to be handled using option pricing the latter can be addressed by game theory The text shows how both instruments can be combined and how game theory can be applied to complex

problems of corporate finance and financial intermediation Besides providing theoretical foundations and serving as a guide to stochastic game theory modeling in continuous time the text contains numerous examples from the theory of corporate finance and financial intermediation By combining arbitrage free valuation techniques with strategic analysis the game theory analysis of options actually provides the link between markets and organizations Bargaining in a Video Experiment Heike Hennig-Schmidt,1999-02-17 Bilateral bargaining situations are of great importance in reality Traditional microeconomics however make cognitive and motivational assumptions of subjects full rationality that are revealed as being unrealistic by a growing number of experimental investigations The present book adds an important contribution to the understanding of principles of boundedly rational behavior by directly observing groups of subjects in a decision situation and videotaping their discussions A very important result of the book is that the behavior of subjects is guided by aspirations regarding the final outcome The levels of aspirations are influenced by prominence and different forms of the equity principle resulting in several fairness norms as to the allocation of the amount of money to be divided Another important feature of the book stems from the analysis of break off discussions and enables a motivational explanation of the emergence of breakdowns in bargaining **The Impact of Science on Economic Growth and Its Cycles** Arvid Aulin,1998-09-17 The author shows that the enormous gap between theory and facts in modern macroeconomics can only be eliminated by nonlinear macroeconomic dynamics with the following special characteristics First of all only certain group theoretical invariants generate the correct growth cycles with irregularly varying lengths not any stochastic process as usually applied for this purpose Furthermore a special extended value function and generalized human capital are needed for a correct representation of scientific and technological innovation Finally the correct nonlinear macroeconomic dynamics are not reducible to microeconomics for both of the above mentioned reasons *Trends in Multicriteria Decision Making* Theodor Stewart,1998-09-17 Preference modeling Methodologies of MCDA Negotiation and Group Decision Support Systems Thinking and Philosophical Issues MCDA in Environmental and Natural Resource Management General Applications of MCDA

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