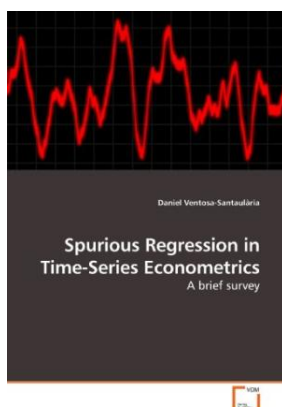


Download Kindle

SPURIOUS REGRESSION IN TIME-SERIES ECONOMETRICS



VDM Verlag. Paperback. Book Condition: New. Paperback. 164 pages. Dimensions: 8.7in. x 5.9in. x 0.4in. The reappraisal of the spurious regression in the mid-seventies (Granger and Newbold, 1974) deeply transformed macroeconometrics; modern empirical applications inherited much of the knowledge that has been spawned by the research program in spurious regression. The phenomenon occurs in Least Squares for a wide range of Data Generating Processes, such as driftless unit roots, unit roots with drift, long memory, trend and broken-trend stationarity. Indeed, spurious...

Download PDF Spurious Regression in Time-Series Econometrics

- Authored by Daniel Ventosa-Santaulària
- Released at -



Filesize: 6.07 MB

Reviews

An extremely amazing ebook with lucid and perfect explanations. I was able to comprehend every little thing out of this written e book. Its been written in an extremely basic way which is simply right after i finished reading through this book in which in fact altered me, modify the way i believe.

-- **Jose Ruecker**

A high quality publication and also the font applied was interesting to see. I could possibly comprehend everything using this composed e book. Its been written in an remarkably easy way in fact it is just following i finished reading through this pdf in which really altered me, change the way i think.

-- **Avis Lubowitz**

It is really an amazing publication i actually have at any time read. It is really simplistic but unexpected situations inside the 50 percent of your pdf. Its been written in an exceptionally simple way in fact it is just right after i finished reading this ebook where actually transformed me, alter the way i really believe.

-- **Dr. Celestino Spinka III**