



Econometrics with MATLAB. Time Series Conditional Mean Models: AR, Ma, Arma, Arima and Arimax (Paperback)

By A Smith

Createspace Independent Publishing Platform, 2017. Paperback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****.Econometrics Toolbox provides functions for modeling economic data. You can select and estimate economic models for simulation and forecasting. For time series modeling and analysis, the toolbox includes univariate Bayesian linear regression, univariate ARIMAX/GARCH composite models with several GARCH variants, multivariate VARX models, and cointegration analysis. It also provides methods for modeling economic systems using state-space models and for estimating using the Kalman filter. You can use a variety of diagnostics for model selection, including hypothesis tests, unit root, stationarity, and structural change. In time series econometrics, there is often interest in the dynamic behavior of a variable over time. A dynamic conditional mean model specifies the expected value of y_t as a function of historical information. The constant mean assumption of stationarity does not preclude the possibility of a dynamic conditional expectation process. The serial autocorrelation between lagged observations exhibited by many time series suggests the expected value of y_t depends on historical information. Special cases of stationary stochastic processes are the autoregressive (AR) model, moving average (MA) model, and the autoregressive moving average (ARMA) model. ARIMAX model contains coefficients corresponding...



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Reviews

This book is definitely worth acquiring. I have go through and so i am certain that i will likely to read through again again in the future. Its been printed in an exceptionally basic way in fact it is only after i finished reading this publication in which actually altered me, change the way in my opinion.

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