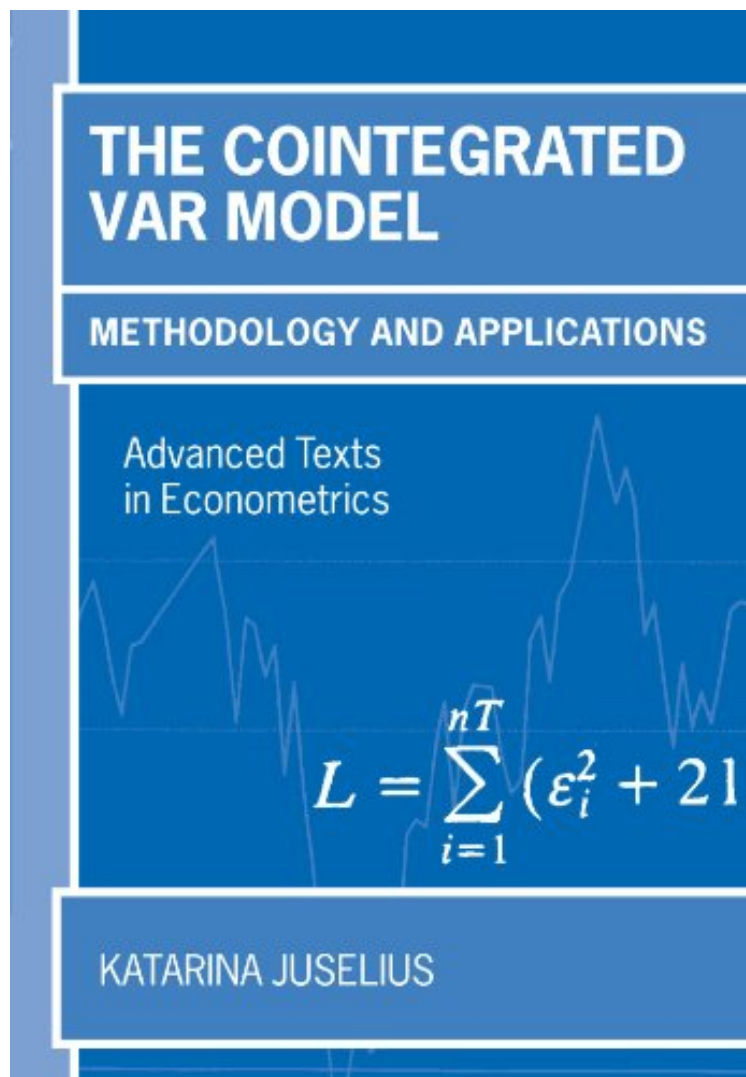


[Library ebook] The Cointegrated VAR Model: Methodology and Applications (Advanced Texts in Econometrics)

# The Cointegrated VAR Model: Methodology and Applications (Advanced Texts in Econometrics)

*Katarina Juselius*

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**Katarina Juselius : The Cointegrated VAR Model: Methodology and Applications (Advanced Texts in Econometrics)** before purchasing it in order to gage whether or not it would be worth my time, and all praised The Cointegrated VAR Model: Methodology and Applications (Advanced Texts in Econometrics):

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should seriously consider writing more books. She considered one primary dataset which contained most of the variables we care about:  $m$ ,  $y$ ,  $r$ ,  $l$ , and  $p$ . With this set she systematically covers how to build a congruent model. A congruent model is one that satisfies the basic assumptions of the specification. I found this text to be very readable, and was very pleased with the flow of the text. Each chapter, concise and self-contained, progressed logically to the next in a sequence that resembled the process undertaken in real (good) research. As it has been a decade ago this book was written, I would love a new book from this author, not a revision as this rendition is conceptually flawless, and that's good enough for me. 1 of 1 people found the following review helpful. Four Stars By Yogi Makbul Good, but not practical 0 of 0 people found the following review helpful. Review by a Sr. Economist By Andrew Guckes Very good book for those without VAR knowledge/experience.

This valuable text provides a comprehensive introduction to VAR modelling and how it can be applied. In particular, the author focuses on the properties of the cointegrated VAR model and its implications for macroeconomic inference when data are non-stationary. The text provides a number of insights into the links between statistical econometric modelling and economic theory and gives a thorough treatment of identification of the long-run and short-run structure as well as of the common stochastic trends and the impulse response functions. About the Series Advanced Texts in Econometrics is a distinguished and rapidly expanding series in which leading econometricians assess recent developments in such areas as stochastic probability, panel and time series data analysis, modeling, and cointegration. In both hardback and affordable paperback, each volume explains the nature and applicability of a topic in greater depth than possible in introductory textbooks or single journal articles. Each definitive work is formatted to be as accessible and convenient for those who are not familiar with the detailed primary literature.

About the Author Katarina Juselius obtained her Ph.D from the Swedish School of Economics, Helsinki in 1983. In 1985 she became Associate Professor at the University of Copenhagen and in 1996 she was appointed the Chair of Macroeconometrics. She has published extensively on the methodology of Cointegrated VAR Models with applications to Monetary Transmission Mechanisms, Policy Control Rules, Price Linkages, Wage-, Price, and Unemployment Dynamics. She has been the leader of numerous research projects, and has been on the editorial boards of the International Journal of Forecasting, the Journal of Business and Economic Statistics, and is presently serving the Journal of Economic Methodology. In 1995-98 she was a member of the Danish Social Sciences Research Council and is presently a member of the EUROCORES committee at the European Science Foundation.