APPLIED TIME SERIES ECONOMETRICS.SERIES: THEMES IN MODERN ECONOME TRICS

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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. • The treatment includes methodological advances on the subject matter in a particularly cohesive fashion • Emphasizes applications in economics and finance and goes through a number of empirical studies in some detail • The user friendly software JMulTi is provided to supplement the text which may be used in advanced coursework