# MODELLING ECONOMIC SERIES

Advanced Texts in Econometrics

Edited by C.W.J. GRANGER

# **Modelling Economic Series**

Michael P. Clements, David F. Hendry

# **Modelling Economic Series:**

**Modelling Economic Series** Clive William John Granger,1990 This is a volume of readings for graduate students especially those taking courses in applied econometrics who need to learn how to evaluate the validity of present theories and techniques The aim of the text is to aid readers in the difficult task of actually constructing models The essays vary in the degree of technical sophistication used but each paper intends to provide students with a sound knowledge of the practical difficulties of model specification evaluation and interpretation as well as advice on tackling these difficulties

Econometric Modelling Sean Holly, Martin Weale, 2000-09-14 The latest techniques used in modelling the economy with The Econometrics of Macroeconomic Modelling Gunnar Bårdsen, Øyvind Eitrheim, Eilev policy analysis and applications Jansen, Ragnar Nymoen, 2005-04-14 Macroeconometric models in many ways the flagships of the economist's profession in the 1960s came under increasing attack from both theoretical economist and practitioners in the late 1970s Critics referred to their lack of microeconomic theoretical foundations ad hoc models of expectations lack of identification neglect of dynamics and non stationarity and poor forecasting properties By the start of the 1990s the status of macroeconometric models had declined markedly and had fallen completely out of and with academic economics Nevertheless unlike the dinosaurs to which they often have been likened macroeconometric models have never completely disappeared from the scene This book describes how and why the discipline of macroeconometric modelling continues to play a role for economic policymaking by adapting to changing demands in response for instance to new policy regimes like inflation targeting Model builders have adopted new insights from economic theory and taken advantage of the methodological and conceptual advances within time series econometrics over the last twenty years. The modelling of wages and prices takes a central part in the book as the authors interpret and evaluate the last forty years of international research experience in the light of the Norwegian main course model of inflation in a small open economy. The preferred model is a dynamic model of incomplete competition which is evaluated against alternatives as diverse as the Phillips curve Nickell Layard wage curves the New Keynesian Phillips curve and monetary inflation models on data from the Euro area the UK and Norway The wage price core model is built into a small econometric model for Norway to analyse the transmission mechanism and to evaluate monetary policy rules The final chapter explores the main sources of forecast failure likely to occur in a practical modelling situation using the large scale nodel RIMINI and the inflation models of earlier chapters as case studies Macroeconomic Modelling, Economic Policy and Methodology Mikael Randrup Byrialsen, Hamid Raza, Finn Olesen, 2022-10-27 Demonstrating that there are superior alternatives to the modern macroeconomic mainstream and its DSGE dynamic stochastic general equilibrium models this book presents the cutting edge in macroeconomic modelling economic policy and methodology from the perspective of heterodox economic thinking The first part of the book explores methodological issues advocating for a stronger ethical consideration in macroeconomics and for the adoption of a strategy of pluralism to ensure

that macroeconomic theory is capable of adapting to real world issues The second part highlights recent trends in empirical Stock Flow Consistent models by collecting a group of the most well developed empirical models of five different economies the Danish the Dutch the French the Italian and the Argentinian models In all five cases the models are used to discuss various policy aspects of the individual economies Finally the book explores issues of macroeconomic policy which are largely neglected by mainstream economists including financial in stability and macro imbalances. The book emphasizes the need for investigating sectoral balances which are crucial elements for investigating imbalances from the heterodox perspective This book will be of significant interest to students and scholars of macroeconomics economic modelling economic methodology and heterodox economics more broadly Modelling Trends and Cycles in Economic Time Series Terence C. Mills, 2021-08-19 Modelling trends and cycles in economic time series has a long history with the use of linear trends and moving averages forming the basic tool kit of economists until the 1970s Several developments in econometrics then led to an overhaul of the techniques used to extract trends and cycles from time series In this second edition Terence Mills expands on the research in the area of trends and cycles over the last almost two decades to highlight to students and researchers the variety of techniques and the considerations that underpin their choice for modelling trends and cycles Models for Business and Economic Forecasting Philip Hans Franses, 1998-10-15 The econometric analysis of economic and business time series is a major field of research and application. The last few decades have witnessed an increasing interest in both theoretical and empirical developments in constructing time series models and in their important application in forecasting In Time Series Models for Business and Economic Forecasting Philip Franses examines recent developments in time series analysis The early parts of the book focus on the typical features of time series data in business and economics Part III is concerned with the discussion of some important concepts in time series analysis the discussion focuses on the techniques which can be readily applied in practice Parts IV VIII suggest different modeling methods and model structures Part IX extends the concepts in chapter three to multivariate time series Part X examines common aspects across time series

Modelling Nonlinear Economic Time Series Timo Teräsvirta, Dag Tjøstheim, Clive W. J. Granger, 2010-12-16 This book contains an extensive up to date overview of nonlinear time series models and their application to modelling economic relationships It considers nonlinear models in stationary and nonstationary frameworks and both parametric and nonparametric models are discussed The book contains examples of nonlinear models in economic theory and presents the most common nonlinear time series models Importantly it shows the reader how to apply these models in practice For thispurpose the building of various nonlinear models with its three stages of model building specification estimation and evaluation is discussed in detail and is illustrated by several examples involving both economic and non economic data Since estimation of nonlinear time series models is carried outusing numerical algorithms the book contains a chapter on estimating parametric nonlinear models and another on estimating nonparametric ones Forecasting is a major reason for

building time series models linear or nonlinear The book contains a discussion on forecasting with nonlinear models both parametric and nonparametric and considers numerical techniques necessary for computing multi period forecasts from them The main focus of the book is on models of the conditional mean but models of the conditional variance mainly those of autoregressive conditional heteroskedasticity receive attention as well A separate chapter isdevoted to state space models As a whole the book is an indispensable tool for researchers interested in nonlinear time series and is also suitable for teaching courses in econometrics and time series analysis A Companion to Economic Forecasting Michael P. Clements, David F. Hendry, 2008-04-15 A Companion to Economic Forecasting provides an accessible and comprehensive account of recent developments in economic forecasting Each of the chapters has been specially written by an expert in the field bringing together in a single volume a range of contrasting approaches and views Uniquely surveying forecasting in a single volume the Companion provides a comprehensive account of the leading approaches and modeling strategies that are routinely employed Econometrics and the Philosophy of Economics Bernt P. Stigum, 2015-12-29 As most econometricians will readily agree the data used in applied econometrics seldom provide accurate measurements for the pertinent theory s variables Here Bernt Stigum offers the first systematic and theoretically sound way of accounting for such inaccuracies He and a distinguished group of contributors bridge econometrics and the philosophy of economics two topics that seem worlds apart They ask How is a science of economics possible The answer is elusive Economic theory seems to be about abstract ideas or it might be said about toys in a toy community How can a researcher with such tools learn anything about the social reality in which he or she lives This book shows that an econometrician with the proper understanding of economic theory and the right kind of questions can gain knowledge about characteristic features of the social world It addresses varied topics in both classical and Bayesian econometrics offering ample evidence that its answer to the fundamental question is sound The first book to comprehensively explore economic theory and econometrics simultaneously Econometrics and the Philosophy of Economics represents an authoritative account of contemporary economic methodology About a third of the chapters are authored or coauthored by Heather Anderson Erik Bi rn Christophe Bontemps Jeffrey A Dubin Harald E Goldstein Clive W J Granger David F Hendry Herman Ruge Jervell Dale W Jorgenson Hans Martin Krolzig Nils Lid Hjort Daniel L McFadden Grayham E Mizon Tore Schweder Geir Storvik and Herman K van Dijk Modelling our Changing World Jennifer L. Castle, David F. Hendry, 2019-08-30 This open access book focuses on the concepts tools and techniques needed to successfully model ever changing time series data It emphasizes the need for general models to account for the complexities of the modern world and how these can be applied to a range of issues facing Earth from modelling volcanic eruptions carbon dioxide emissions and global temperatures to modelling unemployment rates wage inflation and population growth Except where otherwise noted this book is licensed under a Creative Commons Attribution 4 0 International License To view a copy of this licence visit http creative commons org licenses by 4 0

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