



contributions to economic analysis

Aleksander Welfe
Editor

New Directions in Macromodelling

New Directions In Macromodelling Essays In Honor Of J Michael Finger

Aleksander Welfe



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Portfolio Management under Stress Riccardo Rebonato, Alexander Denev, 2013 A rigorous presentation of a novel methodology for asset allocation in financial portfolios under conditions of market distress *New Directions in Macromodelling* Aleksander Welfe, 2004-12-24 The monograph concentrates on recent developments in modelling economic processes on a macro level It focuses on two main areas namely co integration analysis and the use of high frequency time series Special emphasis is put on testing application of VEqCM models to I 1 as well as I 2 variables and structuralization of VAR

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