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Sofia Ramos, Helena Veiga

Time Series Analysis James D. Hamilton, 2020-09-01 An authoritative, self-contained overview of time series analysis for students and researchers. The past decade has brought dramatic changes in the way that researchers analyze economic and financial time series. This textbook synthesizes these advances and makes them accessible to first-year graduate students. James Hamilton provides comprehensive treatments of important innovations such as vector autoregressions, generalized method of moments, the economic and statistical consequences of unit roots, time-varying variances, and nonlinear time series models. In addition, he presents basic tools for analyzing dynamic systems—including linear representations, autocovariance generating functions, spectral analysis, and the Kalman filter—in a way that integrates economic theory with the practical difficulties of analyzing and interpreting real-world data. *Time Series Analysis* fills an important need for a textbook that integrates economic theory, econometrics, and new results. This invaluable book starts from first principles and should be readily accessible to any beginning graduate student, while it is also intended to serve as a reference book for researchers.

Commodity Modeling and Pricing Peter V. Schaeffer, 2008-12-03 *Commodity Modeling and Pricing* provides extensions and applications of state-of-the-art methods for analyzing resource commodity behavior. Drawing from the seminal work of Professor Walter Labys on the development of econometric methods for forecasting commodity prices, this collection of essays features expert contributors ranging from practitioners in private industry, public sector, and nongovernmental organizations to scholars in higher education—all of whom were Labys's former students or collaborators. Filled with in-depth insights and expert advice, *Commodity Modeling and Pricing* contains the information you need to excel in this demanding environment.

Designing and Conducting Business Surveys Ger Snijkers, Gustav Haraldsen, Jacqui Jones, Diane Willimack, 2013-07-01 *Designing and Conducting Business Surveys* provides a coherent overview of the business survey process, from start to finish. It uniquely integrates an understanding of how businesses operate, a total survey error approach to data quality that focuses specifically on business surveys, and sound project management principles. The book brings together what is currently known about planning, designing, and conducting business surveys, with producing and disseminating statistics or other research results from the collected data. This knowledge draws upon a variety of disciplines

such as survey methodology, organizational sciences, sociology, psychology, and statistical methods. The contents of the book formulate a comprehensive guide to scholarly material previously dispersed among books, journal articles, and conference papers. This book provides guidelines that will help the reader make educated trade-off decisions that minimize survey errors, costs, and response burden, while being attentive to survey data quality. Major topics include: • Determining the survey content, considering user needs, the business context, and total survey quality • Planning the survey as a project • Sampling frames, procedures, and methods • Questionnaire design and testing for self-administered paper, web, and mixed-mode surveys • Survey communication design to obtain responses and facilitate the business response process • Conducting and managing the survey using paradata and project management tools • Data processing, including capture, editing, and imputation, and dissemination of statistical outputs

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Exchange Rate Analysis in Support of IMF Surveillance Mr.Charalambos G. Tsangarides,Mr.Carlo Cottarelli,Mr.Atish R. Ghosh,Mr.Gian Milesi-Ferretti,2008-09-08 Exchange rate analysis lies at the center of the IMF's surveillance mandate and policy advice, as well as in the design of IMF-supported programs, and IMF staff are called upon to analyze a wide variety of exchange rate issues in various member countries, both small and large, from the least economically developed to the most advanced, and from those whose currencies circulate only locally to those whose currencies are of global importance. Each year, IMF staff produce dozens of studies on exchange rate issues, some published by the IMF, others in various professional journals or books. This book aims to give a flavor of the topics the IMF staff typically examine under the broad rubric of exchange rate analysis, encompassing several topics: determination and impact of the real exchange rate, assessing competitiveness and the equilibrium real exchange rate in specific countries or country groups, and considerations in the choice of exchange rate regime.

Emerging Methods in Predictive Analytics: Risk Management and Decision-Making Hsu, William H.,2014-01-31 Decision making tools are essential for the successful outcome of any organization. Recent advances in predictive analytics have aided in identifying particular points of leverage where critical decisions can be made. Emerging Methods in Predictive Analytics: Risk Management and Decision Making provides an interdisciplinary approach to predictive analytics; bringing together the fields of business, statistics, and information technology for effective decision making. Managers, business professionals, and decision makers in diverse fields will find the applications and cases presented in this text essential in providing new avenues for risk assessment, management, and predicting the future outcomes of their decisions.

Business Recovery in Emerging Markets Andrée Marie López-Fernández, Antonia Terán-Bustamante, 2022-01-23 The book analyzes the recovery process of different industries and sectors from the global health pandemic, as well as its collateral effects. Focusing on emerging markets, it examines the underlying factors that have impeded recovery and how businesses in various sectors have (or have not) responded. The chapters take both a micro and macro approach, surveying the topic from both organizational and national perspectives. Divided into sections on public policy, innovation, and social responsibility, this work explores the parameters of business and economic perspectives for the construction of effective models to pursue an effective recovery. It will appeal to scholars studying how business responds in the new normal.

The Interrelationship Between Financial and Energy Markets Sofia Ramos, Helena Veiga, 2014-08-09 In the last decade, energy markets have developed substantially due to the growing activity of financial investors. One consequence of this massive presence of investors is a stronger link between the hitherto segmented energy and financial markets. This book addresses some of the recent developments in the interrelationship between financial and energy markets. It aims to further the understanding of the rich interplay between financial and energy markets by presenting several empirical studies that illustrate and discuss some of the main issues on this agenda.

Philosophical Transactions, 2005 Each issue of Transactions B is devoted to a specific area of the biological sciences, including clinical science. All papers are peer reviewed and edited to the highest standards. Published on the 29th of each month, Transactions B is essential reading for all biologists.

Population Genetics, Quantitative Genetics and Animal Improvement Michael P. H. Stumpf, Pedro A. Valdés-Sosa, Robert Brian Heap, Brian Charlesworth, David B. Goldstein, Karl J. Friston, Nicholas W. Wood, Peter Keightley, Rolf Kötter, Peter Visscher, 2005

Recent Advances in Estimating Nonlinear Models Jun Ma, Mark Wohar, 2013-09-24 Nonlinear models have been used extensively in the areas of economics and finance. Recent literature on the topic has shown that a large number of series exhibit nonlinear dynamics as opposed to the alternative--linear dynamics. Incorporating these concepts involves deriving and estimating nonlinear time series models, and these have typically taken the form of Threshold Autoregression (TAR) models, Exponential Smooth Transition (ESTAR) models, and Markov Switching (MS) models, among several others. This edited volume provides a timely overview of nonlinear estimation techniques, offering new methods and insights into nonlinear time series analysis. It features cutting-edge research from leading academics in economics, finance, and business management, and will focus on such topics as Zero-Information-Limit-Conditions, using Markov Switching Models to analyze economics series, and how best to distinguish between competing nonlinear models. Principles and techniques in this book will appeal to econometricians, finance professors teaching quantitative finance, researchers, and graduate students interested in learning how to apply advances in nonlinear time series modeling to solve complex problems in economics and

aggregating to social welfare, whether of a group, a community, or a society, and there is no social welfare apart from the welfare associated with its individual units. Here, 'welfare' in its most general sense refers to well-being. Welfare economics typically takes individual preferences as given and stipulates a welfare improvement in Pareto efficiency terms from social state A to social state B if at least one person prefers B and no one else opposes it. There is no requirement of a unique quantitative measure of the welfare improvement implied by this. Another aspect of welfare treats income/goods distribution, including equality, as a further dimension of welfare. Social welfare refers to the overall welfare of society. With sufficiently strong assumptions, it can be specified as the summation of the welfare of all the individuals in the society. Welfare may be measured either cardinally in terms of utils or dollars, or measured ordinally in terms of Pareto efficiency. The cardinal method in utils is seldom used in pure theory today because of aggregation problems that make the meaning of the method doubtful, except on widely challenged underlying assumptions. In applied welfare economics, such as in cost-benefit analysis, money-value estimates are often used, particularly where income-distribution effects are factored into the analysis or seem unlikely to undercut the analysis. It is conventional to distinguish two sides to welfare economics: economic efficiency and income distribution. Economic efficiency is largely positive and deals with the size of the pie. Income distribution is much more normative and deals with dividing up the pie. Other classifying terms or problems in welfare economics include externalities, equity, justice, inequality, and altruism. This book presents the latest research in the field from around the world.

Statistisches obozrenie Hungary. Központi Statisztikai Hivatal,2011-05

Transition to Parenthood Roudi Nazarinia Roy,Walter R. Schumm,Sonya L. Britt,2013-09-11 Transition to Parenthood moves beyond a one-study focus and captures multidisciplinary work on all families making the transition to parenthood. The book covers societal trends, changes, and most importantly expectations. Focus is also placed on how families are impacted by their surroundings and their individual members. Strengths and limitations of current theories are discussed, as well as how the phenomenon of parenthood requires a combination of both macro- and micro-level theories.

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