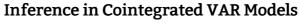# Inference in Cointegrated VAR Models

By Canepa, Alessandra

Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | Bootstrap Methods and Applications | Obtaining reliable inference procedures is one of the main challenges of econometric research. Test statistics are usually based on applications of the central limit theorem. However, in order to work well the first order asymptotic approximation requires that the asymptotic distribution is an accurate approximation to the finite sample distribution. When dealing with time series models, this is not generally the case. In this book we investigate the small sample performance of various bootstrap based inference procedures when applied to vector autoregressive models. Special attention is given to Johansen s maximum likelihood method for conducting inference on cointegrated VAR models. Throughout the book, empirical applications are provided to illustrate the bootstrap method and its applications. The analysis should provide some guidance to practitioners in doubt about which inference procedure to use when dealing with cointegrated VAR models. | Format: Paperback | Language/Sprache: english | 245 gr | 220x150x9 mm | 172 pp.

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