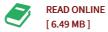


## Multicollinearity and the Estimation of Macroeconomic Variables

Multicollinearity and the Estimation of Macroeconomic Variables // eBook < UDXKHXMAGY

By Prof Issam Aw Mohamed

Createspace, United States, 2013. Paperback. Book Condition: New. Large Print. 229 x 152 mm. Language: Arabic . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*. The problem of multicollinearity in the assessments of coefficients is well established. However, it is rarely researched in the estimations of macroeconomic variables and economic performance of developing countries. Predicatively, it has impacts on the estimations of coefficients that should be used in economic decisions, strategic planning and if researchers are more industrious estimations of monetary supplies and demands. All such parameters are very basic and essential in economic planning and their applications should be done not only in research but in ground applications of the specialized authorities, e.g., Ministries of Finance, Central Banks, Pricing Units, etc. However, that is rarely done and when carried out, the estimators can be inefficient, misestimated or have statistic problems such as multicollinearity, auto-regressions or homoscedacity. All the former lead to misinterpretations of the statistical and econometric results and if used in any of above-mentioned parameters can be erroneous. Wrong and misinterpreted coefficients, reversed signals or incorrect significance levels are expected. Thus using such coefficients is useless and lead to bad decisions. Truly, macroeconomic variables usually have correlations with each...



## Reviews

An extremely wonderful book with lucid and perfect information. It is one of the most awesome publication i have read. Your life period will probably be enhance the instant you total looking at this pdf. -- Prof. Dan Windler MD

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It is really an amazing publication i actually have at any time read. It is really simplistic but unexpected situations inside the 50 percent of your pdf. Its been written in an exceptionally simple way in fact it is just right after i finished reading this ebook where actually transformed me, alter the way i really believe.

-- Dr. Celestino Spinka III