



Spurious Regression in Time-Series Econometrics

By Daniel Ventosa-Santaulària

VDM Verlag. Paperback. Book Condition: New. Paperback. 164 pages. Dimensions: 8.7in. x 5.9in. x 0.4in. The reappraisal of the spurious regression in the mid-seventies (Granger and Newbold, 1974) deeply transformed macroeconometrics; modern empirical applications inherited much of the knowledge that has been spawned by the research program in spurious regression. The phenomenon occurs in Least Squares for a wide range of Data Generating Processes, such as driftless unit roots, unit roots with drift, long memory, trend and broken-trend stationarity. Indeed, spurious regressions have played a fundamental role in the building of modern time series econometrics and have revolutionized many of the procedures used in applied macroeconomics. Spin-offs from this research range from unit-root tests to cointegration and error-correction models. This book provides an overview of results about spurious regression, pulled from diverse sources, and explains their implications. This work should prove useful to researchers in statistics, time-series econometrics and applied economics. This item ships from multiple locations. Your book may arrive from Roseburg, OR, La Vergne, TN. Paperback.



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