TALLER MODELO AUTO-REGRESIVO DE REZAGO DISTRIBUIDO CON PARÁMETROS ASIMÉTRICOS

Universidad: Universidad del Quindío

Pre-grado: Economía

Curso: Econometría II

Fecha: 16 de noviembre de 2023 (Entregar en una hoja.)

Base de datos: Datos macroeconómicos

De acuerdo a lo visto en la anterior clase plantear un modelo que relación las variables macroeconómicas de la base de datos suministrada. Esta relación de ir sustentada en la teoría económica, siguiendo la presente ecuación:

$$y_t = \alpha_0 + \sum_{s=1}^{p} \beta_{t-s} y_{t-s} + \sum_{i=0}^{q} \delta_{t-i}^{+} x_{t-i}^{+} + \sum_{i=0}^{q} \delta_{t-i}^{-} x_{t-i}^{-} + \xi_t$$

p = son los períodos rezagados de la variable dependiente (Y).

q = son los períodos rezagados de la variable independiente adicional (X).

Parametros del taller

1. Tomar la base de datos y elegir una relación entre dos variables **(Plantear la ecuación)**.

2. Sustentar esta relación bajo algún postulado teórico, el por qué y qué relación evidencia. **(adjuntar cita)**

3. Exponer y sustentar los resultados. **(Qué relación presentó, cuáles son sus impactos)**

4. Conclusiones.

Diccionario

1	YER	GDP at market prices, chain linked volume
2	PCR	Private Consumption
3	GCR	Government Consumption
4	ITR	Gross Fixed Capital Formation
5	XTR	Exports of Goods and Services
6	MTR	Imports of Goods and Services
7	YED	GDP Deflator, Index 1995 = 1
8	PCD	Individual Consumption Deflator, Index 1995=1
9	GCD	General Govt Final Consumption Deflator, 1995=1
10	ITD	Gross Fixed Capital Formation Deflator, 1995=1
11	XTD	Exports of Goods and Services Deflator, 1995=1
12	MTD	Imports of Goods and Services Deflator, 1995=1
13	YFD	GDP at Factor Costs Deflator, index
14	YIN	GDP, Income Side
15	WIN	Compensation of employees
16	GON	Gross Operating Surplus = YEN - WIN - TIN
17	TIN	Taxes on production and imports less subsidies, current prices
18	YFN	GDP at factor cost
19	HICP	Overall price index, 1995 = 100, nsa
20	HEX	HICP - All Items Excluding Energy, 1999=100, nsa
21	HEG	HICP Energy index, 1996=100, nsa
22	HICPSYA	Overall price index, 2015 = 100, sa
23	HEXSYA	HICP - All Items Excluding Energy, 2015=100, sa
24	HEGSYA	HICP Energy index, 2015=100, sa
25	HEGWEI	Weight of HICP Energy in HICP, parts per 1000

26	CAN_YEN	Current Account balance as share of GDP
27	NFN_YEN	Net Factor Income from Abroad as share of GDP
28	LFN	Labour force, thousands of persons
29	LNN	Total employment, thousands of persons
30	UNN	Number of unemployed, thousands of persons
31	URX	Unemployment rate
32	LEN	Employees, thousands of persons
33	STN	Short-term interest rate, Euribor 3-month
34	LTN	Long-term interest rate, Euro area 10-yr govt bond benchmark
35	COMPR	Weighted sum of oil prices and non-oil commodity prices, US dollars
36	POILU	Oil Prices, UK, Petroleum: Brent, US dollars per barrel
37	PCOMU	Non-oil commodity prices, index
38	YWD	"World" GDP deflator, 1995=1
39	YWDX	"World" demand deflator
40	YWR	"World" GDP (weighted sum of the GDP of the US, the UK, Japan and Switzerland)
41	YWRX	"World" demand
42	LPROD	Labour productivity (YER/LNN)
43	ULC	Unit labour costs (WIN/LNN)
44	WRN	Wage per head
45	SAX	Gross Household Saving Rate, Percentage
46	EEN	Nominal Effective Exchange Rate, Euro area-19 countries vs the NEER-38 main trading
47	EXR	Euro-per-USD Exchange Rate