Ivan Jacob Agaloos Pesigan

January 21, 2024

References

Iacus: Simulation and Inference for Stochastic Differential Equations **Iacus-2008**

Stefano M. Iacus. *Simulation and Inference for Stochastic Differential Equations*. Springer New York, 2008. DOI: 10.1007/978-0-387-75839-8.

Lütkepohl: New introduction to multiple time series analysis **Luetkepohl-2005**

Helmut Lütkepohl. *New introduction to multiple time series analysis*. Berlin: Springer Berlin Heidelberg, 2005. 764 pp. ISBN: 978-3-540-27752-1. DOI: 10.1007/978-3-540-27752-1.

Abstract: This reference work and graduate level textbook considers a wide range of models and methods for analyzing and forecasting multiple time series. The models covered include vector autoregressive, cointegrated, vector autoregressive moving average, multivariate ARCH and periodic processes as well as dynamic simultaneous equations and state space models. Least squares, maximum likelihood and Bayesian methods are considered for estimating these models. Different procedures for model selection and model specification are treated and a wide range of tests and criteria for model checking are introduced. Causality analysis, impulse response analysis and innovation accounting are presented as tools for structural analysis. The book is accessible to graduate students in business and economics. In addition, multiple time series courses in other fields such as statistics and engineering may be based on it. Applied researchers involved in analyzing multiple time series may benefit from the book as it provides the background and tools for their tasks. It bridges the gap to the difficult technical literature on the topic.

David P. MacKinnon. *Introduction to statistical mediation analysis*. Multivariate applications. Hoboken: Erlbaum Psych Press, 2008, p. 488. ISBN: 9780805864298. DOI: 10.4324/9780203809556.

Abstract: This volume introduces the statistical, methodological, and conceptual aspects of mediation analysis. Applications from health, social, and developmental psychology, sociology, communication, exercise science, and epidemiology are emphasized throughout. Single-mediator, multilevel, and longitudinal models are reviewed. The author's goal is to help the reader apply mediation analysis to their own data and understand its limitations. Each chapter features an overview, numerous worked examples, a summary, and exercises (with answers to the odd numbered questions). The accompanying downloadable resources contain outputs described in the book from SAS, SPSS, LISREL, EQS, MPLUS, and CALIS, and a program to simulate the model. The notation used is consistent with existing literature on mediation in psychology. The book opens with a review of the types of research questions the mediation model addresses. Part II describes the estimation of mediation effects including assumptions, statistical tests, and the construction of confidence limits. Advanced models including mediation in path analysis, longitudinal models, multilevel data, categorical variables, and mediation in the context of moderation are then described. The book closes with a discussion of the limits of mediation analysis, additional approaches to identifying mediating variables, and future directions. Introduction to Statistical Mediation Analysis is intended for researchers and advanced students in health, social, clinical, and developmental psychology as well as communication, public health, nursing, epidemiology, and sociology. Some exposure to a graduate level research methods or statistics course is assumed. The overview of mediation analysis and the guidelines for conducting a mediation analysis will be appreciated by all readers.

Library: QA278.2 .M29 2008.

W. N. Venables and B. D. Ripley. *Modern applied statistics with S*. Springer New York, 2002. DOI: 10.1007/978-0-387-21706-2.