Tang 2009

Handbook of Computational Approaches to Counterterrorism

Prasad 2012

Taddy 2012

Brandt Sandler 2012

Saridakis 2004

Schneider et al 2012

Saridakis 2011

Tang 2009

Inflation, unemployment, crime rate. 1970-2006 (36 observations) of CPI Malaysia. International Financial Statistics (IFS), United Nations Crime and Justice Information Network (UNCJIN), Euromonitor International.

Cointegration and Causality. We need to see if the series are stationary first and then make our analysis. Because doing simple regressions with then in level and if they are non-stationary we will get spurious regression.

--

Central Bank’s database site:

<https://www3.bcb.gov.br/sgspub/localizarseries/localizarSeries.do?method=prepararTelaLocalizarSeries>

There is the data about rate of non-occupation it comes from IBGE/PNADC gathered from the Central Bank’s time series database. Period: march 2012 till September 2018.

Database metropolitan regions, rate of unemployment, period: October 2001 till February 2006. Sourse: IBGE, Central Bank’s time series database.

Data Formal Employment Index. Period: January 1992 till October 2018. Source: Ministry of Labor.

--

The objective of this work is to find the relationship between inflation, unemployment and crime rates in Brazil using a vector autoregressive model.

The motivation to use inflation is that: inflation may reduce purchasing power,