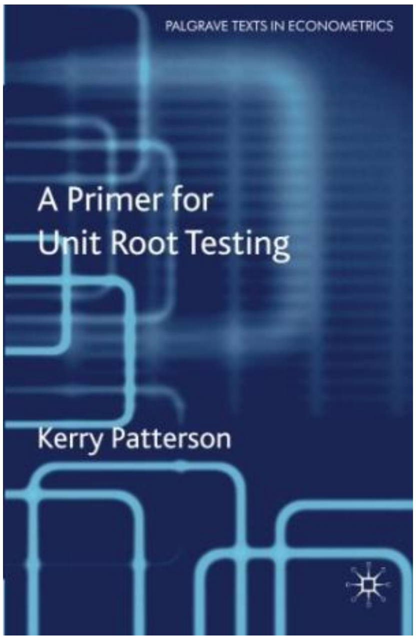

A Primer for Unit Root Testing

By Kerry Patterson

Palgrave MacMillan. Paperback. Book Condition: New. Paperback. 192 pages. Dimensions: 8.4in. x 5.4in. x 0.8in.This book provides an introduction to the technical background of unit root testing, one of the most heavily researched areas in econometrics over the last twenty years. Starting from an elementary understanding of probability and time series, it develops the key concepts necessary to understand the structure of random walks and brownian motion, and their role in tests for a unit root. The techniques are illustrated with worked examples, data and programs available on the books website, which includes more numerical and theoretical examplesThis book is indispensable reading for all interested in Time Series Econometrics, Econometrics and Applied Econometrics This item ships from multiple locations. Your book may arrive from Roseburg,OR, La Vergne,TN. Paperback.

Reviews

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