

Specification, Estimation, and Analysis of Macroeconometric Models, Ray C. Fair, 1984, 9780674831803, 479 pages, Harvard University Press, 1984

Macroeconometric models are commonly tested during and after specification, estimation, and solution. In general, single equation tests are performed throughout the model building and estimation stages, while full model tests are performed after the model has been solved. A common type of single equation test is to add a variable or a set of variables to a particular equation and test for statistical significance. The primary strength of macroeconometric models in policy analysis is the fact that they can evaluate a broad range of different policies. Because of their size, flexibility, and consistency with the national accounts macroeconometric models can evaluate both small and large changes to many different policy instruments. This book gives a comprehensive description of macroeconometric modeling and its development over time. The first part depicts the history of macroeconometric model building, starting with Jan Tinbergen's and Lawrence R. Klein's contributions. Macroeconometric Models - The Classification.- Modelling the Behaviour of Household. 1231 p. Econometric Analysis serves as a bridge between an introduction to the field of econometrics and the professional literature for social scientists and other professionals in the field of social sciences, focusing on applied econometrics and theoretical background. This book provides a broad survey of the field of econometrics that Book Publishing WeChat. (or Email:book@scirp.org). Article citations. More>>. R. C. Fair, Specification, Estimation, and Analysis of Macroeconometric Models, Harvard University Press, Cambridge, 1984. has been cited by the following article: TITLE: A Small-Size Macroeconometric Model for Pakistan Economy. AUTHORS: Muhammad Nadim Hanif, Zulfiqar Hyder, Muhammad Amin Khan Lodhi, Mahmood ul Hassan Khan, Irem Batool. KEYWORDS: Macroeconometric Model. JOURNAL NAME: Technology and Investment, Vol.2 No.2, June 3, 2011. ABSTRACT: This paper attempts to develop a small size macro-econometric model fo Scientific relationships and associations with this publication A reader can select own publication from the list and specify relationships of scientific supplementary, closeness and/or other associations between own publication and this one. Professional opinion on this publication A reader can express their professional opinion about this publication. no relationship research usage personal opinion research material components proposals and assistance relationship between researchs to provider of collection from papers to their authors from creators to their collections from organization to staff people from people to organizations from authors to their papers to out-of-date versions from papers to cited materials to relative materials to organization. Macroeconometric Forecasting and Analysis (MFA). This course, presented by the Institute for Capacity Development, gives government officials a rigorous foundation in the estimation of macroeconometric models and their application for forecasting and policy analysis in central banks, ministries, and public research institutions. Participants work in groups on hands-on estimation and forecasting exercises. Read More Topic : General Macroeconomic Analysis. Target Audience. Government officials involved in developing macroeconometric models and forecasting for the analysis, design, and implementa