

Read Book

INTERNATIONAL FINANCE DISCUSSION PAPERS: EVALUATING A GLOBAL VECTOR AUTOREGRESSION FOR FORECASTING



International Finance Discussion
Papers: Evaluating a Global Vector
Autoregression for Forecasting

United States Federal Reserve Board,
Neil R. Ericsson, Erica L. Reisman

BiblioGov. Paperback. Book Condition: New. This item is printed on demand. Paperback. 26 pages. Dimensions: 9.7in. x 7.4in. x 0.1in. Global vector autoregressions (GVARs) have several attractive features: multiple potential channels for the international transmission of macroeconomic and financial shocks, a standardized economically appealing choice of variables for each country or region examined, systematic treatment of long-run properties through cointegration analysis, and flexible dynamic specification through vector error correction modeling. Pesaran, Schuermann, and Smith (2009) generate and evaluate forecasts from a...

Download PDF International Finance Discussion Papers: Evaluating a Global Vector Autoregression for Forecasting

- Authored by Neil R. Ericsson
- Released at -



Filesize: 4.73 MB

Reviews

It becomes an amazing book which i actually have at any time study. It is actually loaded with wisdom and knowledge You wont sense monotony at at any time of your respective time (that's what catalogues are for regarding should you request me).

-- **Rosina Schowalter V**

This publication might be well worth a study, and much better than other. It is among the most awesome book i have got study. You may like the way the article writer publish this publication.

-- **Dr. Paige Bartell**

Related Books

- [Yearbook Volume 15](#)
- [Molly on the Shore, BFMS 1 Study score](#)
- [When Santa Claus Prayed](#)
- [Scholastic Discover More My Body](#)
- [Just So Stories](#)