

CONTRIBUTIONS TO ECONOMICS

Engelbert Plassmann

# **Econometric Modelling of European Money Demand**

Aggregation  
Cointegration  
Identification



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# Econometric Modelling Of European Money Demand Aggregation Cointegration Identification Contributions To Economics S

**Engelbert Plassmann**



## **Econometric Modelling Of European Money Demand Aggregation Cointegration Identification Contributions To Economics S:**

Econometric Modelling of European Money Demand Engelbert Plassmann, 2012-12-06 The introduction of a single European currency constitutes a remarkable instance of internationalization of monetary policy Whether a concomitant internationalization can be detected also in the econometric foundations of monetary policy is the topic dealt with in this book The basic theoretical ingredients comprise a data driven approach to econometric modelling and a generalized approach to cross sectional aggregation The empirical result is a data consistent structural money demand function isolated within a properly identified dynamic macroeconomic system for Europe The book itself evolved from a research project within the former Sonderforschungsbereich SFB 178 Internationalization of the Economy at the University of Konstanz Its finalization entails a due amount of gratitude to be extended into several directions I am personally indebted first of all to my academic supervisor Professor Dr Nikolaus Laufer for originally inspiring this work and for meticulously perusing its eventual result Professor Dr Winfried Pohlmeier as a second supervisor provided valuable confidence bounds around an earlier draft The comments of both supervisors contributed substantially to the present shape of the book I am institutionally indebted to the University of Konstanz notably its Faculty of Economics and Statistics for continuous provision of an excellent research environment and to the Deutsche Forschungsgemeinschaft in Bonn for generous sponsorship of the former SFB whose financial support during that period is gratefully acknowledged I am also indebted to Dresdner Bank AG Frankfurt Risk Methodology Trading for benign tolerance of all distractions associated with the preparation of the final manuscript

Contributions to Modern Econometrics Ingo Klein, Stefan Mittnik, 2013-06-29 The field of econometrics has gone through remarkable changes during the last thirty five years Widening its earlier focus on testing macroeconomic theories it has become a rather comprehensive discipline concerned with the development of statistical methods and their application to the whole spectrum of economic data This development becomes apparent when looking at the biography of an econometrician whose illustrious research and teaching career started about thirty five years ago and who will retire very soon after his 65th birthday This is Gerd Hansen professor of econometrics at the Christian Albrechts University at Kiel and to whom this volume with contributions from colleagues and students has been dedicated He has shaped the econometric landscape in and beyond Germany throughout these thirty five years At the end of the 1960s he developed one of the first econometric models for the German economy which adhered closely to the traditions put forth by the Cowles commission *Palgrave Handbook of Econometrics* Terence C. Mills, Kerry Patterson, 2009-06-25 Following the seminal *Palgrave Handbook of Econometrics* Volume I this second volume brings together the finest academics working in econometrics today and explores applied econometrics containing contributions on subjects including growth development econometrics and applied econometrics and computing Deutsche Nationalbibliographie und Bibliographie der im Ausland erschienenen deutschsprachigen

Veröffentlichungen ,2007      **Index to Theses with Abstracts Accepted for Higher Degrees by the Universities of Great Britain and Ireland and the Council for National Academic Awards** ,2008      **Index of Economic Articles in Journals and Collective Volumes** American Economic Association,1994      Is There a Stable Money Demand Equation at the Community Level? Kieran McMorrow,1998

Recoge 1 Rationale for the Modelling Strategy Adopted in the Study 2 Specification Issues 3 Establishing the Time Series Properties of the Variables 4 Cointegration Analysis The Multivariate Approach 5 Single equation cointegration analysis The Engle Granger Procedure for Estimating the Error Correction Model 6 Evaluation of the Robustness of the Error Correction Model Diagnostic and Stability Tests      **A Cointegration Analysis of a Money Demand System in Europe** Jan Gottschalk,1999      **Econometric Models of the Euro-area Central Banks** Gabriel Fagan,Julian Morgan,2006-01-01

This book provides a description of the main macroeconomic models used by the European Central Bank and the euro area national central banks Eurosystem These models are used to help prepare economic projections and scenario analysis for individual countries and the euro area as a whole The volume takes stock of the current macroeconometric modelling infrastructure available within the Eurosystem highlighting not only the structures and main features of the models used but also their purposes and underlying model building philosophies A bird s eye view of the key details of the design structure and characteristics of the models is provided along with information on the responses of these models to a series of standard economic and policy shocks This is the first time that a comprehensive description and systematic comparison of the main macroeconomic models has been published This book will be of great interest to Central Bank and government economists as well as academics economists and students with an interest in central banking econometric modelling forecasting and macroeconomic policy      A Cointegration Analysis of Broad Money Demand in Cameroon Mr.Jean-Claude Nachege,2001-03-01

This paper applies cointegration analysis and error correction modeling to investigate the behavior of broad money demand in Cameroon over 1963 64 1993 94 The cointegrated VAR analysis first describes an open economy model of money prices income and a vector of rates of return within which three steady state relations are identified a stable money demand function an excess aggregate demand relationship and the uncovered interest rate relation under fixed exchange rates and perfect capital mobility Empirical support is thereafter provided for both PPP and the international Fisher parity between Cameroon and France and the stability of the short run dynamics of the broad money demand function is confirmed      *Using Cointegration Analysis in Econometric Modelling* Richard I. D. Harris,1995

Cointegration has become an essential tool for applied economists wanting to estimate time series models Without some form of testing for cointegration non stationary variables can lead to spurious regressions this book introduces the student and practitioner to co integration testing and techniques at a very moderate technical level The book s aim is a practical one testing for co integration is explained thoroughly and with plenty of examples and there is an emphasis throughout on explaining how these tests are actually performed Key Features toolkit approach with an emphasis on practice and the actual

tests used covers the Engle Granger procedure covers the Johansen technique overview of structural VAR modelling advanced and difficult concepts presented in technical boxes thus preserving the flow of exposition and boxed examples throughout Though the material is presented non technically the reader will find that the book covers in detail those techniques that are now becoming standard in the literature Readers are also taken through examples using relevant software such as PcFiml and Cats in Rats

**Cointegration and Aggregation** Gábor Körösi, G. abor K. or osi, L. asl o M. aty as, László Mátyás, 1991 Cointegration Analysis in a German Monetary System Kirstin Hubrich, 2001 With the decision of the European Central Bank to assign a prominent role to a monetary aggregate in its policy strategy it is essential to further understand the policy of monetary targeting of the German Bundesbank and the conditions under which it succeeded The focus of the empirical analysis is on long run monetary relationships A small sample simulation analysis compares the size and power properties of a broad range of systems cointegration tests The results determine the methods chosen for the cointegration analysis of a small system of macroeconomic variables for Germany Three stable long run economic relationships are found which are of major interest for the conduct and transmission of monetary policy in Germany With the stability of the long run money demand relation one precondition for the monetary targeting strategy of the Bundesbank is fulfilled The analysis accounts for the structural break of German reunification and examines the robustness of the empirical results

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**Practical Issues in Cointegration Analysis** Michael McAleer, Les Oxley, 1999-08-03 The book comprises of seven up to date comprehensive surveys from leading scholars in Econometrics

**Cointegration** Bhaskara B. Rao, 2016-07-27 This most commendable volume brings together a set of papers which permits ready access to the means of estimating quantitative relationships using cointegration and error correction procedures Providing the data to show fully the basis for calculation this approach is an excellent perception of the needs of senior undergraduates and graduate students Professor W P Hogan The University of Sydney Applied economists with modest econometric background are now desperately looking for expository literature on the unit roots and cointegration techniques This volume of expository essays is written for them It

explains in a simple style various tests for the existence of unit roots and how to estimate cointegration relationships Original data are given to enable easy replications Limitations of some existing unit root tests are also discussed Cointegration and Identification in a Vector Time Series Model Katarina Juselius,1988 **Cointegration and an Error Correction Model of Money Demand for Australia** Lee Kian Lim,1994 **The Economic Consequences of Euro Area Modelling Shortcuts** Libero Monteforte,Stefano Siviero,2002 **Fractional Cointegration and Aggregate Money Demand Functions** Guglielmo Maria Caporale,Luis A. Gil-Alana,2000

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