

3. Econometric estimation (I)

3.2.Data

➤ **Two dummy variables are included in each VAR:** *dumf97* and *dumm97*. The first dummy picks up the rapid nominal depreciation at the start of 1997 following the ending of foreign currency rationing. The second dummy is required for the inflationary effect of heavy capital inflows following the resumption of the stabilization program at the start of 1997.

➤ **Altogether there are five models I have estimated**, as follows:

M(1) : CPI, PPI, Exc

M(2) : CPI, Ygr, Exp, Exc

M(3) : CPI, M2, Exc

M(4) : Y, CPI, D1, M2, Exc

M(5): Y, CPI, D2, M2, Exc

Econometric Estimation

Marco Casella



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Table of Contents Econometric Estimation

1. Understanding the eBook Econometric Estimation
 - The Rise of Digital Reading Econometric Estimation
 - Advantages of eBooks Over Traditional Books
2. Identifying Econometric Estimation
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Econometric Estimation
 - User-Friendly Interface
4. Exploring eBook Recommendations from Econometric Estimation
 - Personalized Recommendations
 - Econometric Estimation User Reviews and Ratings
 - Econometric Estimation and Bestseller Lists
5. Accessing Econometric Estimation Free and Paid eBooks
 - Econometric Estimation Public Domain eBooks
 - Econometric Estimation eBook Subscription Services
 - Econometric Estimation Budget-Friendly Options

6. Navigating Econometric Estimation eBook Formats
 - ePub, PDF, MOBI, and More
 - Econometric Estimation Compatibility with Devices
 - Econometric Estimation Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Econometric Estimation
 - Highlighting and Note-Taking Econometric Estimation
 - Interactive Elements Econometric Estimation
8. Staying Engaged with Econometric Estimation
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Econometric Estimation
9. Balancing eBooks and Physical Books Econometric Estimation
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Econometric Estimation
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Econometric Estimation
 - Setting Reading Goals Econometric Estimation
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Econometric Estimation
 - Fact-Checking eBook Content of Econometric Estimation
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

- Interactive and Gamified eBooks

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