

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

Michael McAleer, Les Oxley



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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

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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

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