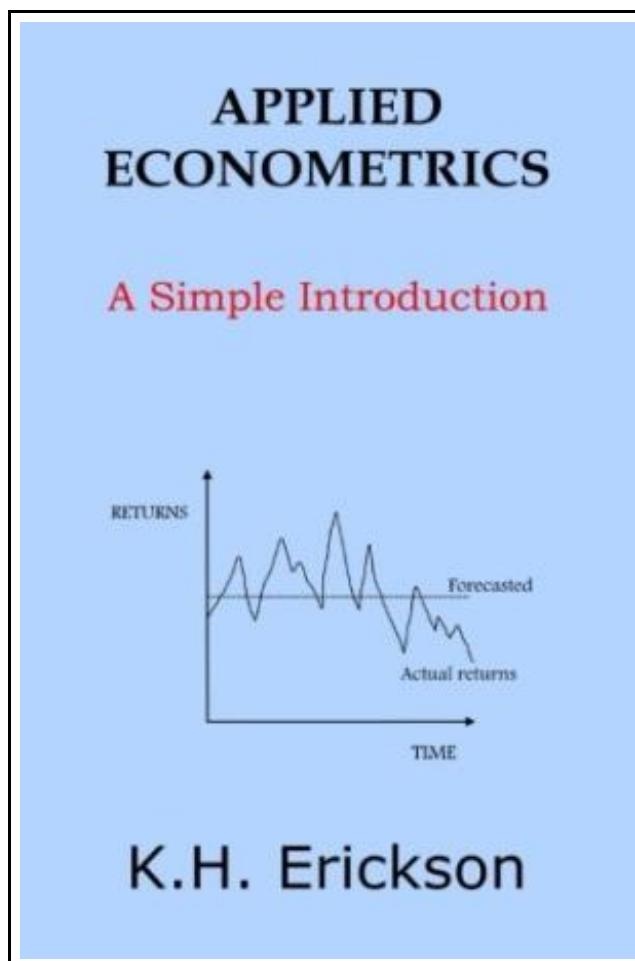


## Applied Econometrics: A Simple Introduction



Filesize: 4 MB

### Reviews

*This type of publication is every thing and helped me seeking ahead and much more. It usually fails to charge too much. It is extremely difficult to leave it before concluding, once you begin to read the book.*

*(Juliet Mertz)*

## APPLIED ECONOMETRICS: A SIMPLE INTRODUCTION

[DOWNLOAD PDF](#)

Createspace Independent Publishing Platform, United States, 2015. Paperback. Book Condition: New. 203 x 133 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*. Applied Econometrics: A Simple Introduction offers a detailed guide to some of the central methods and applications of applied econometrics, with theory, models, calculations, and graphs to support analysis. SP 500 equities, GSCI commodities, and US Treasury Bill risk-free rate datasets are assessed for their data distributions, autocorrelation, and stationarity. The Engle-Granger 2 step method, Johansen test and the Vector Error Correction Model test for and correct cointegration. ARMA models determine the optimal AR and MA processes to model returns data, and GARCH models assess the optimal p and q number of lags to model variance, using the Akaike Information Criterion. Alternative GARCH versions are examined. Dynamic portfolio strategies are evaluated using Sharpe Ratio portfolio performance evaluation tools, with a focus on the 2007-8 global financial crisis period. Static portfolio strategies are assessed using ARMA return and GARCH variance forecasting. Results are used alongside established financial literature to assess the optimal portfolio strategy.

[Read Applied Econometrics: A Simple Introduction Online](#)[Download PDF Applied Econometrics: A Simple Introduction](#)

## Relevant Books

---



### **Environments for Outdoor Play: A Practical Guide to Making Space for Children (New edition)**

SAGE Publications Ltd. Paperback. Book Condition: new. BRAND NEW, Environments for Outdoor Play: A Practical Guide to Making Space for Children (New edition), Theresa Casey, 'Theresa's book is full of lots of inspiring, practical, 'how...

[Save Document »](#)

---



### **The Kid Friendly ADHD and Autism Cookbook The Ultimate Guide to the Gluten Free Casein Free Diet by Pamela J Compart and Dana Laake 2006 Hardcover**

Book Condition: Brand New. Book Condition: Brand New.

[Save Document »](#)

---



### **Hands Free Mama: A Guide to Putting Down the Phone, Burning the To-Do List, and Letting Go of Perfection to Grasp What Really Matters!**

ZONDERVAN, United States, 2014. Paperback. Book Condition: New. 211 x 137 mm. Language: English . Brand New Book. Rachel Macy Stafford's post The Day I Stopped Saying Hurry Up was a true phenomenon on...

[Save Document »](#)

---



### **The About.com Guide to Baby Care A Complete Resource for Your Baby's Health Development and Happiness by Robin Elise Weiss 2007 Paperback**

Book Condition: Brand New. Book Condition: Brand New.

[Save Document »](#)

---



### **On the Go with Baby A Stress Free Guide to Getting Across Town or Around the World by Ericka Lutz 2002 Paperback**

Book Condition: Brand New. Book Condition: Brand New.

[Save Document »](#)