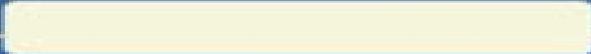
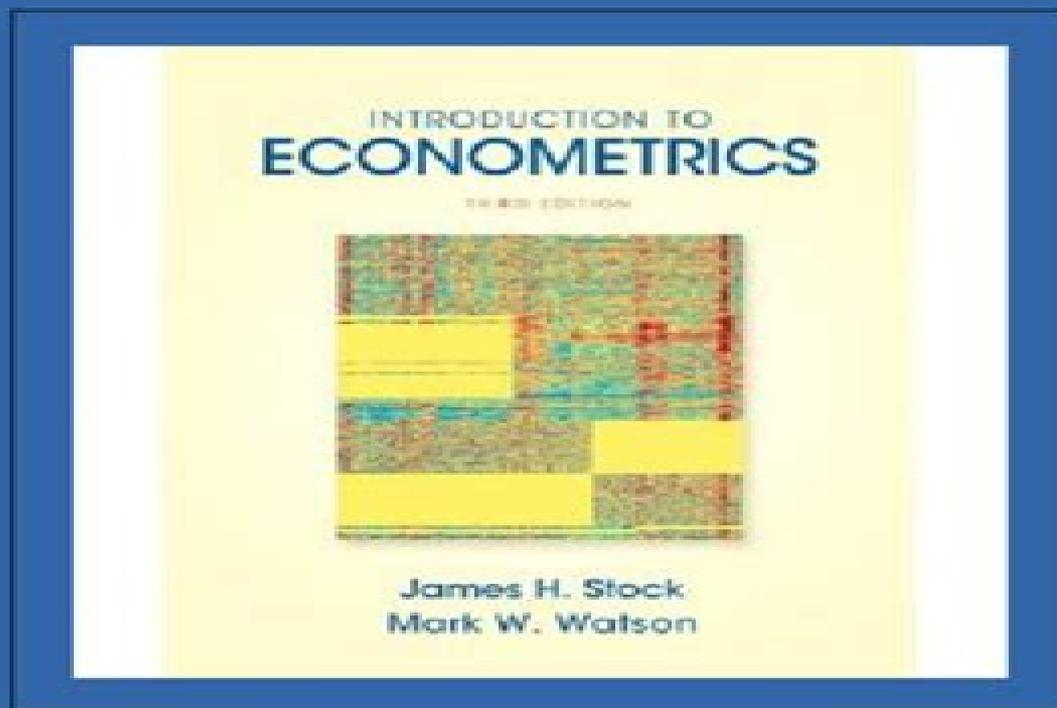


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**Patrick K. Watson, Sonja S.
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Time Series Econometrics Klaus Neusser, 2016-06-14 This text presents modern developments in time series analysis and focuses on their application to economic problems The book first introduces the fundamental concept of a stationary time series and the basic properties of covariance investigating the structure and estimation of autoregressive moving average ARMA models and their relations to the covariance structure The book then moves on to non stationary time series highlighting its consequences for modeling and forecasting and presenting standard statistical tests and regressions Next the text discusses volatility models and their applications in the analysis of financial market data focusing on generalized autoregressive conditional heteroskedastic GARCH models The second part of the text devoted to multivariate processes such as vector autoregressive VAR models and structural vector autoregressive SVAR models which have become the main tools in empirical macroeconomics The text concludes with a discussion of co integrated models and the Kalman Filter which is being used with increasing frequency Mathematically rigorous yet application oriented this self contained text will help students develop a deeper understanding of theory and better command of the models that are vital to the field Assuming a basic knowledge of statistics and or econometrics this text is best suited for advanced undergraduate and beginning graduate students

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Publisher's description

The Economics of Gender Equality in the Labour Market Meltem İnce Yenilmez, Gül Ş. Huyugüzel Kışla, 2021-03-07 This book evaluates the global labour market in the context of gender equality and the associated policies and regulations particularly in developing markets to recommend measures for encouraging gender equality It exposes the barriers that women employees encounter as well as some of the societal and workplace policies they specifically are subject to Important themes within this topic include participation rates the looming gap in hourly pay availability of part time and full time positions value and social status associated with jobs held by men and women The book examines how global gender policy objectives such as gender equality in careers gender balance in decision making and gender dimensions in research can be incorporated into policy frameworks The book analyzes the gendered nature of assumptions processes and theories The juxtaposition between family and work tradition and modernity and dependency and autonomy clearly still seems to be misunderstood Therefore the book asks whether work improves women's positions in society and or changes their roles in their families The authors explore and uncover the connections among employment entrepreneurship migration economies and gender global labour markets and provide helpful solutions to the perceptions surrounding women's status risks and inequality that limit their economic participation This insightful read provides comprehensive details on a variety of themes and encourages further research on policies that are key to promoting gender equality The book will appeal to postgraduate students and researchers of labour and feminist economics the economics of gender women's studies and sociology

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