Multivariate tests for time series models [

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1937-)
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cop. 1995.

Monografía

Review: The authors start out with stationarity testing, remarking that, as compared to unnivariate applications, multivariate applications are few. They fevelop the "joint stationarity" test [...]. In chapter 3, they turn to testing for "cointegration". When two nonstationary time series variables combine to generate a stationary error process in a regression, they are held to be "cointegrated". If such were found to be the case in the above example of GNP and Federal Spending, then the inference of a significant link between the two might not be spurios after all. The authors describe various cointegration tests, the most straightforward of which utilizes the well-known Durbin-Watson statistic.[...] The final chapter gives helpful guidance on computer software. [Fuente: Michael S. Lewis-Beck]

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Contenido: [Chap.] 1-8: Introduction ; Testing for joint stationarity, normality, and independence ; Testing for cointegration ; Testing for causality ; Multivariate linear model specification ; Multivariate nonlinear models ; Model order and forecast accuracy ; Computational methods for performing the tests -- Appendix: Statistical tables

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