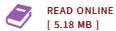




Finance and Economics Discussion Series: Recent Developments in Bootstrapping Time Series

By Jeremy Berkowitz, Lutz Kilian

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ****** Print on Demand ******. In recent years, several new parametric and nonparametric bootstrap methods have been proposed for time series data. Which of these methods should applied researchers use? We provide evidence that for many applications in time series econometrics parametric methods are more accurate, and we identify directions for future research on improving nonparametric methods. We explicitly address the important, but often neglected issue of model selection in bootstrapping. In particular, we emphasize the advantages of the AIC over other lag order selection criteria and the need to account for lag order uncertainty in resampling. We also show that the block size plays an important role in determining the success of the block bootstrap, and we propose a data-based block size selection procedure.



Reviews

It in a single of the best pdf. Of course, it can be enjoy, still an amazing and interesting literature. I discovered this publication from my i and dad encouraged this pdf to learn.

-- Baron Steuber

An exceptional ebook along with the typeface applied was intriguing to read. It is definitely simplistic but unexpected situations within the fifty percent of the publication. You are going to like just how the writer publish this pdf.

-- Adeline O'Kon

You May Also Like



Your Pregnancy for the Father to Be Everything You Need to Know about Pregnancy Childbirth and Getting Ready for Your New Baby by Judith Schuler and Glade B Curtis 2003 Paperback

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



Dog on It! - Everything You Need to Know about Life Is Right There at Your Feet

14 Hands Press, United States, 2013. Paperback. Book Condition: New. 198 x 132 mm. Language: English . Brand New Book ***** Print on Demand *****. Have you ever told a little white lie? Or maybe a bigger one that wasn t even white?...



TJ new concept of the Preschool Quality Education Engineering: new happy learning young children (3-5 years old) daily learning book Intermediate (2)(Chinese Edition)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment.Paperback. Pub Date: 2005-09-01 Publisher: Chinese children before making Reading: All books are the Youth Preemployment Training software download generated pictures...



TJ new concept of the Preschool Quality Education Engineering the daily learning book of: new happy learning young children (3-5 years) Intermediate (3)(Chinese Edition)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment.Paperback. Pub Date: 2005-09-01 Publisher: Chinese children before making Reading: All books are the Youth Preemployment Training software download generated pictures...



TJ new concept of the Preschool Quality Education Engineering the daily learning book of: new happy learning young children (2-4 years old) in small classes (3)(Chinese Edition)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment.Paperback. Pub Date :2005-09-01 Publisher: Chinese children before making Reading: All books are the Youth Preemployment Training software download generated pictures...



Genuine book Oriental fertile new version of the famous primary school enrollment program: the intellectual development of pre-school Jiang(Chinese Edition)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment. Paperback. Pub Date: 2012-09-01 Pages: 160 Publisher: the Jiangxi University Press Welcome Salan. service and quality to your satisfaction. please tell...