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Jean-Marie Dufour,Éric Renault

Short-run and Long-run Causality in Time Series Jean-Marie Dufour,Éric Renault,1995

Serbs in European Civilization Radovan Samardžić,Milan Duškov,1993

Finite-sample Simulation-based Inference in VAR Models with Applications to Order Selection and Causality

Testing Jean-Marie Dufour,Centre interuniversitaire de recherche en économie quantitative,Tarek Jouini,2005*

Handbook of Research Methods and Applications in Empirical Macroeconomics Nigar Hashimzade,Michael A.

Thornton,2013-01-01 This comprehensive Handbook presents the current state of art in the theory and methodology of macroeconomic data analysis. It is intended as a reference for graduate students and researchers interested in exploring new methodologies, but can also be employed as a graduate text. The Handbook concentrates on the most important issues, models and techniques for research in macroeconomics, and highlights the core methodologies and their empirical application in an accessible manner. Each chapter is largely self-contained, whilst the comprehensive introduction provides an overview of the key statistical concepts and methods. All of the chapters include the essential references for each topic and provide a sound guide for further reading. Topics covered include unit roots, non-linearities and structural breaks, time aggregation, forecasting, the Kalman filter, generalised method of moments, maximum likelihood and Bayesian estimation, vector autoregressive, dynamic stochastic general equilibrium and dynamic panel models. Presenting the most important models and techniques for empirical research, this Handbook will appeal to students, researchers and academics working in empirical macro and econometrics.

Strategic Management. Levis Case Analysis Khaled Bekhet,2020-08-25 Seminar paper from the year 2019 in the subject Business economics - Business Management, Corporate Governance, , language: English, abstract: In 1995, women's jeans were a \$2 billion fashion category in the US and growing fast. Levi- Strauss was the market leader, but its traditional dominant position was under heavy attack. Standard Levi's women's jeans, sold in 51 size combinations (waist and inseam), had been the industry leading product for decades, but fashion was now taking over the category. Market research showed that only 24 percent of women were fully satisfied with their purchase of standard jeans at about \$50 per pair. Fashion in jeans meant more styles, more colors, and better fit. All of these combined to create a level of product line complexity that was a nightmare for manufacturing-oriented, push based companies like Strauss. By 1995, Strauss operated 19 Original

Levi's retail stores across the country (2,000 to 3,000 square foot mall stores) to put them in closer touch with the ultimate customers. However, this channel was a very small part of their overall \$6 Billion sales, which were still primarily to distributors and/or independent retailers. Shows Levi's financial footprint. Strauss was as aggressive as most apparel manufacturers and retailers in investing in process improvements and information technology to improve manufacturing and delivery cycle times and pull-based responsiveness to actual buying patterns. However, the overall supply chain from product design to retail sales was still complex, expensive and slow. In spite of substantial improvements in recent years, (including extensive use of EDI, there was still an eight-month lag, on average, between ordering cotton fabric and selling the final pair of jeans. The industry average lag was still well over twelve months in 1995. The financial footprint for one pair of women's jeans sold through the normal wholesale channel compared to one pair sold through an Original Levi's Store summarized in.

Granger Predictability of Oil Prices After the Great Recession Szilard Benk,Max Gillman,2019-11-01 Real oil prices surged from 2009 through 2014, comparable to the 1970's oil shock period. Standard explanations based on monopoly markup fall short since inflation remained low after 2009. This paper contributes strong evidence of Granger (1969) predictability of nominal factors to oil prices, using one adjustment to monetary aggregates. This adjustment is the subtraction from the monetary aggregates of the 2008-2009 Federal Reserve borrowing of reserves from other Central Banks (Swaps), made after US reserves turned negative. This adjustment is key in that Granger predictability from standard monetary aggregates is found only with the Swaps subtracted.

Energy Transition, Climate Change, and COVID-19 Fateh Belaïd,Anna Creti,2021-12-06 This volume analyzes the impacts of the COVID-19 pandemic on energy transition and climate change from an economic perspective. Since its emergence in early 2020, the COVID-19 pandemic has had a powerful effect on multiple facets of the global economy. The unknown scope and duration of the pandemic and its associated economic shocks have made energy security and the process of clean energy transition highly unpredictable. To combat this, this edited volume presents a wide range of theoretical and empirical research at the nexus of the COVID-19 pandemic and energy, resource, and environmental economics. Chapters focus on four major themes: the impact of crises on energy security, the role of resilient energy systems in society, the challenges of clean energy transition, and economic impacts of COVID-19 on climate change. Providing rigorous analysis of an evolving situation that will continue to impact the global energy market, this volume will be of interest to researchers and students of energy economics, environmental economics, and resource economics as well as policy professionals involved in climate change and energy transition.

Temporal Causality and the Dynamic Interactions Between Terms of Trade and Current Account Deficits in Co-Integrated VAR Processes Eugene Kouassi,Bernard Decaluwe,Crispin M. Kapombe,Dale Colyer,2001 This paper investigates the relationship between the terms of trade and current account deficits within a context of VECM. The results indicate that for

the Ivory Coast there is a long-run relationship between the terms of trade and current account deficits. They also indicate that current account deficits in the Ivory Coast cannot be explained by the terms of trade. A strong unidirectional relationship exists between current account deficits and the terms of trade since the first one, Granger, causes the second. Finally, dynamic simulations have indicated that a significant portion of fluctuations in the terms of trade is explained by current account deficits. In light of these findings, it can be concluded that economic policy in the Ivory Coast should be carried out with extreme caution due to the nature of international commodity markets, the mechanism of the terms of trade formation, and the relative exogeneity of current account deficits.

The Formation of Econometrics Duo Qin,1997 Duo Qin has produced a study of a crucial period in the history of econometrics. She analyses the development of the theory and methodology between 1930 and 1960, arguing in particular that the probability revolution of the 1940s was incomplete, and resulted in later problems.

Migration Impact Assessment Peter Nijkamp, Jacques Poot, Mediha Sahin,2012-01-01 This book examines migration in a rapidly globalizing economy where it disrupts such relatively stable patterns as the trip to work, home, school and shopping on the one hand, and is itself transformed by continuously evolving information and telecommunications technology, declining relative transport cost and immigration policy dynamics. The perspective is global yet provides the reader with empirically based work representing Europe, North America and Asia, and international comparative studies of changing migration patterns impact on trade and culture. Roger R. Stough, George Mason University, US During the last few decades the world has experienced an unprecedented level of cross-border migration. While this has generated significant socio-economic gains for host countries, as well as sometimes for the countries of origin, the costs and benefits involved are unevenly distributed. Consequently, growing global population mobility is a hotly debated topic, both in the political arena and by the general public. Amidst a plethora of facts, opinions and emotions, the assessment of migration impacts must be grounded in a solid scientific evidence base. This analytical book outlines and applies a range of the scientific methods that are currently available in migration impact assessment (MIA). The book provides various North American and European case studies that quantify socio-economic consequences of migration for host societies and for immigrants themselves. With up-to-date and broad coverage, this detailed study will appeal to academic researchers in the social sciences, policy analysts at national and international level, as well as graduate students in economics and regional science.

Private Investment and Endogenous Growth Mr. Dhaneshwar Ghura,1997-12-01 This paper investigates empirically the factors that have influenced economic growth in Cameroon during 1963-96. The results, which support the endogenous-growth-type model, indicate that (1) the aggregate production function exhibits increasing returns to scale; (2) the impact of increases in private investment on growth is large, significant, and robust; (3) increases in government investment have a positive impact on growth; (4) human capital development plays an important role in output expansion; (5) positive

externalities are generated by physical and human capital accumulation; and (6) growth is boosted by economic policies that foster external competitiveness and a prudent fiscal stance.

Evaluation of Econometric Models Jan Kmenta, James B. Ramsey, 2014-05-10 Evaluation of Econometric Models presents approaches to assessing and enhancing the progress of applied economic research. This book discusses the problems and issues in evaluating econometric models, use of exploratory methods in economic analysis, and model construction and evaluation when theoretical knowledge is scarce. The data analysis by partial least squares, prediction analysis of economic models, and aggregation and disaggregation of nonlinear equations are also elaborated. This text likewise covers the comparison of econometric models by optimal control techniques, role of time series analysis in econometric model evaluation, and hypothesis testing in spectral regression. Other topics include the relevance of laboratory experiments to testing resource allocation theory and token economy and animal models for the experimental analysis of economic behavior. This publication is intended for students and researchers interested in evaluating econometric models.

The Top Books of the Year 1181 Nkuda Matthias Okon The year 2023 has witnessed a remarkable surge in literary brilliance, with numerous engrossing novels enthraling the hearts of readers worldwide. Lets delve into the realm of popular books, exploring the captivating narratives that have captivated audiences this year. The Must-Read : Colleen Hoover's "It Ends with Us" This poignant tale of love, loss, and resilience has captivated readers with its raw and emotional exploration of domestic abuse. Hoover masterfully weaves a story of hope and healing, reminding us that even in the darkest of times, the human spirit can prevail. 1181 Nkuda Matthias Okon : Taylor Jenkins Reids "The Seven Husbands of Evelyn Hugo" This spellbinding historical fiction novel unravels the life of Evelyn Hugo, a Hollywood icon who defies expectations and societal norms to pursue her dreams. Reids compelling storytelling and compelling characters transport readers to a bygone era, immersing them in a world of glamour, ambition, and self-discovery. Discover the Magic : Delia Owens "Where the Crawdads Sing" This evocative coming-of-age story follows Kya Clark, a young woman who grows up alone in the marshes of North Carolina. Owens crafts a tale of resilience, survival, and the transformative power of nature, entrancing readers with its evocative prose and mesmerizing setting. These popular novels represent just a fraction of the literary treasures that have emerged in 2023. Whether you seek tales of romance, adventure, or personal growth, the world of literature offers an abundance of captivating stories waiting to be discovered. The novel begins with Richard Papen, a bright but troubled young man, arriving at Hampden College. Richard is immediately drawn to the group of students who call themselves the Classics Club. The club is led by Henry Winter, a brilliant and charismatic young man. Henry is obsessed with Greek mythology and philosophy, and he quickly draws Richard into his world. The other members of the Classics Club are equally as fascinating. Bunny Corcoran

is a wealthy and spoiled young man who is always looking for a good time. Charles Tavis is a quiet and reserved young man who is deeply in love with Henry. Camilla Macaulay is a beautiful and intelligent young woman who is drawn to the power and danger of the Classics Club. The students are all deeply in love with Morrow, and they are willing to do anything to please him. Morrow is a complex and mysterious figure, and he seems to be manipulating the students for his own purposes. As the students become more involved with Morrow, they begin to commit increasingly dangerous acts. The Secret History is a brilliant and suspenseful novel that will keep you speculating until the very end. The novel is a warning tale about the dangers of obsession and the power of evil.

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