



An Introduction To Applied Econometrics

By *Kerry Patterson*

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Covering the essential elements of the subject of econometrics, the author also introduces and explains techniques that are now widely used in applied work, although rarely introduced in detail in non-specialist texts, such as integrated time series, cointegration, simulation analysis, Johansen's Approach to multivariate co-integration and ARCH. The author explains the central distinction between stationary and nonstationary time series, which is of crucial importance in many areas of analysis, especially in macroeconomics and financial economics.

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Review

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About the Author

KERRY PATTERSON is Professor of Econometrics at the University of Reading. He was previously Economist and Consultant Senior Economic Adviser at the Bank of England.

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