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'Unit roots have been an important and prolific topic of research since the late 1970s. This book presents a comprehensive, well written, and up-to-date overview on the challenging and wide-ranging topic of unit roots. It constitutes a major contribution that will be useful and of interest to both researchers and graduate students.'

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Naturally, commercial software for econometrics and statistics has incorporated many of the methods developed in the literature on unit roots. Because so many unit root tests had been developed by the 1990s, some even thought that efforts dedicated to unit roots were excessive and unwarranted, as Maddala and Kim (1998, p. 488) succinctly quipped, "What we do not need is more unit root tests (each of which uses the Nelson-Plosser data as a guinea pig)."

Introduction (Chapter 1) - Almost All about Unit Roots

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The unit root revolution changed the way the profession thought about trend by emphasizing the role of random elements in the trend mechanism and by formulating a technically well-defined concept of long-run behavior that did not remove randomness.

Foreword - Almost All about Unit Roots - Cambridge Core

Unit root tests are one of the building blocks of modern time series analysis because processes that may be characterized as having a unit root appear in many areas of science such as economics, -nance, political science and sociology. Furthermore, the presence or absence of a unit root has a

University of Birmingham Almost all about unit roots

In this sense, testing for seasonal unit roots is an essential step in Box and Jenkin's modeling of seasonal time series. Albeit less popular than the seasonal ARIMA model, periodic autoregressive (PAR) models are also useful for modeling seasonal time series.

Seasonal Unit Roots (Chapter 6) - Almost All about Unit Roots

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Almost all about unit roots: foundations, developments ...

Almost All About Unit Roots. Many economic theories depend on the presence or absence of a unit root for their validity, and econometric and statistical theory undergo considerable changes when unit roots are present. Thus, knowledge on unit roots has become so important, necessitating an extensive, compact, and nontechnical book on this subject. This book is rested on this motivation and introduces the literature on unit roots in a comprehensive manner to both empirical and theoretical ...

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A large number of empirical papers using unit root tests and related methods have been written in economics and other branches of social science, and this trend is expected to continue. In fact, unit root tests have become a standard tool in time series analysis, as indicated by the numbers of citations of such papers as Dickey and Fuller (1979) and Phillips (1987a). The empirical relevance of unit roots has motivated many researchers to work on the related problems.

Epilogue - Almost All about Unit Roots

unit roots invites a host of nontrivial issues for such standard VAR procedures as causality test, impulse response analysis and forecast error variance decomposition as analyzed in Toda and Phillips (1993) and Phillips (1998). Using differenced data is not necessarily the best option for conducting VAR analysis.

ALMOST ALL ABOUT UNIT ROOTS: FOUNDATIONS, DEVELOPMENTS AND ...

By providing a clear, complete, and critical discussion of unit root literature, In Choi covers a wide range of topics, including uniform confidence interval construction, unit root tests allowing structural breaks, mildly explosive processes, exuberance testing, fractionally integrated processes, seasonal unit roots and panel unit root testing. Extensive, up to date, and readily accessible, this book is a

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comprehensive reference source on unit roots for both students and applied workers.

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