

STOCHASTIC PARAMETER REGRESSION MODELS

*PAUL NEWBOLD
THEODORE BOS*

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Stochastic Parameter Regression Models

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Naïm**



Stochastic Parameter Regression Models:

Stochastic Parameter Regression Models Paul Newbold, Theodore Bos, 1990 **A Stochastic Parameter Regression Model for Long Memory Time Series** Rose Marie Ocker, 2014 In a complex and dynamic world the assumption that relationships in a system remain constant is not necessarily a well founded one Allowing for time varying parameters in a regression model has become a popular technique but the best way to estimate the parameters of the time varying model is still in discussion These parameters can be autocorrelated with their past for a long time long memory but most of the existing models for parameters are of the short memory type leaving the error process to account for any long memory behavior in the response variable As an alternative we propose a long memory stochastic parameter regression model using a fractionally integrated ARFIMA noise model to take into account long memory autocorrelations in the parameter process A fortunate consequence of this model is that it deals with heteroscedasticity without the use of transformation techniques Estimation methods involve a Newton Raphson procedure based on the Innovations Algorithm and the Kalman Filter including truncated versions of each to decrease computation time without a noticeable loss of accuracy Based on simulation results our methods satisfactorily estimate the model parameters Our model provides a new way to analyze regressions with a non stationary long memory response and can be generalized for further application the estimation methods developed should also prove useful in other situations Boise State University ScholarWorks [Time Series Analysis: Methods and Applications](#) Tata Subba Rao, Suhasini Subba Rao, C.R. Rao, 2012-06-26 Handbook of Statistics is a series of self contained reference books Each volume is devoted to a particular topic in statistics with volume 30 dealing with time series [Time Series Methods in Hydrosciences](#) A.H. El-Shaarawi, S.R. Esterby, 1982-01-01 Time Series Methods in Hydrosciences

Applied Quantitative Methods for Trading and Investment Christian L. Dunis, Jason Laws, Patrick Naïm, 2004-01-09 This book provides a manual on quantitative financial analysis Focusing on advanced methods for modelling financial markets in the context of practical financial applications it will cover data software and techniques that will enable the reader to implement and interpret quantitative methodologies specifically for trading and investment Includes contributions from an international team of academics and quantitative asset managers from Morgan Stanley Barclays Global Investors ABN AMRO and Credit Suisse First Boston Fills the gap for a book on applied quantitative investment trading models Provides details of how to combine various models to manage and trade a portfolio **Advances in Econometrics, Income Distribution and Scientific Methodology** Daniel J. Slottje, 2012-12-06 Articles on econometric methodology with special reference to the quantification of poverty and economic inequality are presented in this book Poverty and inequality measurement present special problems to the econometrician and most of these papers analyze how to attack those problems The topics and contributions in the book are a very good representation of Camilo Dagum s astounding diversity of interests and overall eclecticism Several of the authors are leading pioneers in econometric methodology Several others are pioneers

in economic theory and others are the leading applied economists in income distribution analysis in the world The topics accurately reflect Camilo Dagum's breadth of understanding across various economic sub fields all complex in nature

Developing Econometrics Hengqing Tong, T. Krishna Kumar, Yangxin Huang, 2011-11-28 Statistical Theories and Methods with Applications to Economics and Business highlights recent advances in statistical theory and methods that benefit econometric practice It deals with exploratory data analysis a prerequisite to statistical modelling and part of data mining It provides recently developed computational tools useful for data mining analysing the reasons to do data mining and the best techniques to use in a given situation Provides a detailed description of computer algorithms Provides recently developed computational tools useful for data mining Highlights recent advances in statistical theory and methods that benefit econometric practice Features examples with real life data Accompanying software featuring DASC Data Analysis and Statistical Computing Essential reading for practitioners in any area of econometrics business analysts involved in economics and management and Graduate students and researchers in economics and statistics

New Methods for Social History Larry J. Griffin, Marcel van der Linden, 1999-03-28 This 1999 collection introduces some of the most interesting new research methods for social historians

Parameter Setting in Evolutionary Algorithms F.J. Lobo, Cláudio F. Lima, Zbigniew Michalewicz, 2007-04-03 One of the main difficulties of applying an evolutionary algorithm or as a matter of fact any heuristic method to a given problem is to decide on an appropriate set of parameter values Typically these are specified before the algorithm is run and include population size selection rate operator probabilities not to mention the representation and the operators themselves This book gives the reader a solid perspective on the different approaches that have been proposed to automate control of these parameters as well as understanding their interactions The book covers a broad area of evolutionary computation including genetic algorithms evolution strategies genetic programming estimation of distribution algorithms and also discusses the issues of specific parameters used in parallel implementations multi objective evolutionary algorithms and practical consideration for real world applications It is a recommended read for researchers and practitioners of evolutionary computation and heuristic methods

Econometrics of Structural Change Walter Krämer, 2012-12-06

Econometric models are made up of assumptions which never exactly match reality Among the most contested ones is the requirement that the coefficients of an econometric model remain stable over time Recent years have therefore seen numerous attempts to test for it or to model possible structural change when it can no longer be ignored This collection of papers from Empirical Economics mirrors part of this development The point of departure of most studies in this volume is the standard linear regression model $Y_t = \beta_0 + \beta_1 X_t + u_t$ where notation is obvious and where the index t emphasises the fact that structural change is mostly discussed and encountered in a time series context It is much less of a problem for cross section data although many tests apply there as well The null hypothesis of most tests for structural change is that $\beta_0 = \beta_1 = \dots = \beta_k$ for all t i.e. that the same regression applies to all time periods in the sample and that the disturbances u are well behaved The

well known Chow test for instance assumes that there is a single structural shift at a known point in time i.e. that $f_t = f_0 + \delta_t$

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