

STOCHASTIC PARAMETER REGRESSION MODELS

*PAUL NEWBOLD
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Stochastic Parameter Regression Models

Huangqi Zhang



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 **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 **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.

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 $\beta_t = \beta_0$ 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 $\beta_t = \beta_0$ for $t \leq T_0$ and $\beta_t = \beta_1$ for $t > T_0$.

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 **Advances in Econometrics: Volume 1** Econometric Society. World Congress,1987 The Econometric Society holds a World Congress every five years The programme of these congresses has traditionally included a series of invited symposia where speakers survey important recent advances in economic theory and econometrics These two volumes with their focus on econometrics and their companion volume on economic theory contain papers delivered at the Fifth World Congress held in 1985 Designed to make material accessible to a general audience of economists these papers should be helpful to anyone with training in economics who wishes to follow new ideas and tendencies in the subject Advances in Econometrics Fifth World Congress Volumes I II edited by Professor Truman F Bewley of Yale University include a wide variety of topics comprising empirical and policy oriented subjects as well as theoretical and methodological ones

Dynamic Data Driven Applications Systems Frederica Darema,Erik Blasch,Sai Ravela,Alex Aved,2020-11-02 This book constitutes the refereed proceedings of the Third International Conference on Dynamic Data Driven Application Systems DDDAS 2020 held in Boston MA USA in October 2020 The 21 full papers and 14 short papers presented in this volume were carefully reviewed and selected from 40 submissions They cover topics such as digital twins environment cognizant adaptive planning systems energy systems materials systems physics based systems analysis imaging methods and systems and learning systems *Econometrics (Routledge Revivals)* Baldev Raj,Aman Ullah,2014-07-16 Originally published in 1981 this book considers one particular area of econometrics the linear model where significant recent advances have been made It considers both single and multiequation models with varying co efficients explains the various theories and techniques connected with these and goes on to describe the various applications of the models Whilst the detailed explanation of the models will interest primarily econometrics specialists the implications of the advances outlined and the applications of the models will intrest a wide range of economists Advanced Methods of Pharmacokinetic and Pharmacodynamic Systems Analysis David Z. D'Argenio,1991-08-31 Proceedings of the 1990 Biomedical Simulations Resource Workshop held in Marina del Rey California May 18 19 1990 **An Author and Permuted Title Index to Selected Statistical Journals** Brian L. Joiner,1970 All articles notes queries corrigenda and obituaries appearing in the following journals during the indicated years are indexed Annals of mathematical statistics 1961 1969 Biometrics 1965 1969 3 Biometrics 1951 1969 Journal of the American Statistical Association 1956 1969 Journal of the Royal Statistical Society Series B 1954 1969 2 South African statistical journal 1967 1969 2 Technometrics 1959 1969 p iv *Statistical Analysis and Forecasting of Economic Structural Change* Peter Hackl,2013-03-09 In 1984 the University of Bonn FRG and the International Institute for Applied System Analysis IIASA in Laxenburg Austria created a joint research group to analyze the relationship between economic growth and structural change The research team was to examine the commodity composition as well as the size and direction of commodity and credit flows among countries and regions Krelle 1988 reports on the results of this Bonn IIASA research

project At the same time an informal IIASA Working Group was initiated to deal with problems of the statistical analysis of economic data in the context of structural change What tools do we have to identify nonconstancy of model parameters What type of models are particularly applicable to nonconstant structure How is forecasting affected by the presence of nonconstant structure What problems should be anticipated in applying these tools and models Some 50 experts mainly statisticians or econometricians from about 15 countries came together in Lodz Poland May 1985 Berlin GDR June 1986 and Sulejov Poland September 1986 to present and discuss their findings This volume contains a selected set of those conference contributions as well as several specially invited chapters

New-Product Diffusion Models Vijay Mahajan, Eitan Muller, Yoram Wind, 2000-09-30 Product sales especially for new products are influenced by many factors These factors are both internal and external to the selling organization and are both controllable and uncontrollable Due to the enormous complexity of such factors it is not surprising that product failure rates are relatively high Indeed new product failure rates have variously been reported as between 40 and 90 percent Despite this multitude of factors marketing researchers have not been deterred from developing and designing techniques to predict or explain the levels of new product sales over time The proliferation of the internet the necessity of developing a road map to plan the launch and exit times of various generations of a product and the shortening of product life cycles are challenging firms to investigate market penetration or innovation diffusion models These models not only provide information on new product sales over time but also provide insight on the speed with which a new product is being accepted by various buying groups such as those identified as innovators early adopters early majority late majority and laggards New Product Diffusion Models aims to distill synthesize and integrate the best thinking that is currently available on the theory and practice of new product diffusion models This state of the art assessment includes contributions by individuals who have been at the forefront of developing and applying these models in industry The book's twelve chapters are written by a combined total of thirty two experts who together represent twenty five different universities and other organizations in Australia Europe Hong Kong Israel and the United States The book will be useful for researchers and students in marketing and technological forecasting as well as those in other allied disciplines who study relevant aspects of innovation diffusion Practitioners in high tech and consumer durable industries should also gain new insights from New Product Diffusion Models The book is divided into five parts I Overview II Strategic Global and Digital Environments for Diffusion Analysis III Diffusion Models IV Estimation and V Applications and Software The final section includes a PC based software program developed by Gary L Lilien and Arvind Rangaswamy 1998 to implement the Bass diffusion model A case on high definition television is included to illustrate the various features of the software A free 15 day trial access period for the updated software can be downloaded from <http://www.mktgeng.com/diffusionbook> Among the book's many highlights are chapters addressing the implications posed by the internet globalization and production policies upon diffusion of new products and technologies in the population

NBS Special Publication ,1970 The Comparative

Political Economy of the Welfare State Thomas Janoski, Alexander M. Hicks, 1994-01-28 Comparative research is exploding with alternative methodological and theoretical approaches In this book experts in each one of these methods provide a comprehensive explanation and application of time series pooled event history and Boolean methods to substantive problems of the welfare state Each section of the book focuses on a different method with a general introduction to the methods and then two papers using the method to deal with analysis concerning welfare state problems in a political economy perspective Scholars concerned with methodology in this area cannot afford to overlook this book because it will help them keep up on proliferating methodologies Graduate students in political science and sociology will find this book extremely useful in their careers

The Rational Expectation Hypothesis, Time-Varying Parameters and Adaptive Control Marco P. Tucci, 2012-12-06 One of the major controversies in macroeconomics over the last 30 years has been that on the effectiveness of stabilization policies However this debate between those who believe that this kind of policies is useless if not harmful and those who argue in favor of it has been mainly theoretical so far The Rational Expectation Hypothesis Time Varying Parameters and Adaptive Control wants to represent a step toward the construction of a common ground on which to empirically compare the two beliefs and to do this three strands of literature are brought together The first strand is the research on time varying parameters TVP the second strand is the work on adaptive control and the third one is the literature on linear stationary models with rational expectations RE The material presented in The Rational Expectation Hypothesis Time Varying Parameters and Adaptive Control is divided into two parts Part 1 combines the strand of literature on adaptive control with that on TVP It generalizes the approach pioneered by Tse and Bar Shalom 1973 and Kendrick 1981 and one recently used in Amman and Kendrick 2002 where the law of motion of the TVP and the hyperstructural parameters are assumed known to the case where the hyperstructural parameters are assumed unknown Part 2 is devoted to the linear single equation stationary RE model estimated with the error in variables EV method It presents a new formulation of this problem based on the use of TVP in an EV model This new formulation opens the door to a very promising development All the theory developed in the first part to control a model with TVP can sic et simpliciter be applied to control a model with RE

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