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APPLIED ECONOMETRICS ASTERIOU
AND HALL PDF - Search results, Building
a model involves finding a set of
relationships that coincide with the
underlying process that is generating the
data. This requires avoiding all the sources
of misspecification mentioned above.,
Definition. A VAR model describes the
evolution of a set of k variables (called
endogenous variables) over the same
sample period ($t = 1, \dots, T$) as a linear
function of only their past values. The
variables are collected in a $k \times 1$ vector y_t ,
which has as the i th element, $y_{i,t}$, the
observation at time "t" of the i th variable. For
example, if the i th variable is GDP, then $y_{i,t}$
is the ...
Introducción. La economía de
China ha expandido vertiginosamente su
participación en el comercio exterior
mexicano, lo que ha impactado
significativamente tanto en la balanza
comercial como en la cuenta corriente de la
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