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## **Applied Econometrics using MATLAB**

EC 823: Applied Econometrics Boston College, Spring 2013 Christopher F Baum (BC / DIW) VAR, SVAR and VECM models Boston College, Spring 2013 1 / 61. Vector autoregressive models Vector autoregressive (VAR) models A p-th order vector autoregression, or VAR(p), with exogenous

## **EC 823: Applied Econometrics - Boston College**

MATLAB, Simulink, and the add-on products listed below can be downloaded by all faculty, researchers, and students for teaching, academic research, and learning. For information on products not available, contact your department license administrator about access options.

## **Boston University - MATLAB Access for Everyone - MATLAB ...**

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Journal of Applied Econometrics. Volume 33, Issue 4. RESEARCH ARTICLE. Bayesian model comparison for time-varying parameter VARs with stochastic volatility. Joshua C. C. Chan. Corresponding Author. E-mail address: joshuacc.chan@gmail.com. Economics Discipline Group, University of Technology Sydney, NSW, Broadway, Australia.

### **Bayesian model comparison for time-varying parameter VARs ...**

We do this using the LASSO – which finds a parsimonious model by minimizing squared errors, while penalizing the size of the model through by the sum of absolute values of coefficients. In this example we can also find the “right” terms by “eye-balling”. VC Econometrics of Big Data: Large  $p$  . Case . 13. I I I I

### **Econometrics of Big Data: Large $p$ Case**

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The book first provides a brief introduction to MATLAB and its syntax, before moving into microeconomic applications studied in undergraduate and graduate econometrics courses. Along with standard estimation methods such as, for example, Method of Moments, Maximum Likelihood, and constrained optimisation, the book also includes a series of ...

### **Microeconometrics and MATLAB: An Introduction ...**

Applied Econometrics using MATLAB - Boston College. modeling. The MATLAB functions described in this book have been used in my own research as well as teaching both undergraduate and graduate econometrics courses. Researchers currently using Gauss, RATS, TSP, or SAS/IML for econometric programming might nd switching to MATLAB advantageous.

## **Matlab Wald Test Example**

Working Paper 488. Christopher F Baum, Mustafa Caglayan (University of Sheffield) and Neslihan Ozkan (University of Liverpool), "Nonlinear Effects of Exchange Rate Volatility on the Volume of Bilateral Exports" (rev. 07/2002, 1349 Kb, PDF; published, Journal of Applied Econometrics, 19:1-23, 2004) Working Paper 472.

## **Christopher Baum - Economics - Boston College**

Anchoring the yield curve using survey expectations (2017), with C. Altavilla and G. Ragusa, Journal of Applied Econometrics, 32, 1055-1068. Bayesian estimation of state-space models using moment conditions (2017), with R. Gallant and G. Ragusa, Journal of Econometrics, 201, 198-211

## **RESEARCH | research**

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Table 3 shows the outcome of the test when applied to each of our explanatory variables. When choosing either  $K=1$  or  $K=2$ , the test clearly rejects the null hypothesis that a GJR-GARCH is correctly specified for all variables except housing starts. Thus the LM test results suggest using GARCH-MIDAS models instead.

## **Two are better than one: Volatility forecasting using ...**

I use the term Econometrics Toolbox to refer to my collection of function libraries described in a manual entitled Applied Econometrics using MATLAB available at <http://www.econ.utoledo.edu>. The MATLAB spatial econometrics functions used to apply the spatial econometric models discussed in this text rely on many of the functions in the Econometrics Toolbox.

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