

9.6 Finite Distributed Lags

Table 9.3 Least Squares Estimates for Finite Distributed Lag Model

Variable	Coefficient	Std. Error	<i>t</i> -value	<i>p</i> -value
Constant	0.1219	0.0487	2.505	0.013
x_t	0.1561	0.0885	1.764	0.079
x_{t-1}	0.1075	0.0851	1.264	0.207
x_{t-2}	0.0495	0.0853	0.580	0.562
x_{t-3}	0.1990	0.0879	2.264	0.024

Distributed Lags

American Statistical Association



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Distributed Lags Phoebus J. Dhrymes, 1971 **Dynamic Econometrics** David F. Hendry, 1995 The main problem in econometric modelling of time series is discovering sustainable and interpretable relationships between observed economic variables The primary aim of this book is to develop an operational econometric approach which allows constructive modelling Professor Hendry deals with methodological issues model discovery data mining and progressive research strategies with major tools for modelling recursive methods encompassing super exogeneity invariance tests and with practical problems collinearity heteroscedasticity and measurement errors He also includes an extensive study of US money demand The book is self contained with the technical background covered in appendices It is thus suitable for first year graduate students and includes solved examples and exercises to facilitate its use in teaching About the Series Advanced Texts in Econometrics is a distinguished and rapidly expanding series in which leading econometricians assess recent developments in such areas as stochastic probability panel and time series data analysis modeling and cointegration In both hardback and affordable paperback each volume explains the nature and applicability of a topic in greater depth than possible in introductory textbooks or single journal articles Each definitive work is formatted to be as accessible and convenient for those who are not familiar with the detailed primary literature

The Estimation of Distributed Lags in Short Panels Zvi Griliches, Ariel Pakes, 1980 In this paper we investigate the problem of estimating distributed lags in short panels Estimates of the parameter of distributed lag relationships based on single time series of observations have been usually rather imprecise The promise of panel data in this context is in the N repetitions of the time that it contains which should allow one to estimate the identified lag parameters with greater precision On the other hand panels tend to track their observations only over a relatively short time interval Thus some assumptions will have to be made on the contributions of the unobserved presample x s to the current values of y before any lag parameters can be identified from such data In this paper we suggest two such assumptions both of which are at least in part testable and outline appropriate estimation techniques The first places reasonable restrictions on the relationship between the presample and insample x s while the second imposes conventional functional form constraints on the lag coefficients associated with the presample x s

Advanced Econometric Methods Thomas B. Fomby, R. Carter Hill, Stanley R. Johnson, 2012-12-06 This book had its conception in 1975 in a friendly tavern near the School of Business and Public Administration at the University of Missouri Columbia Two of the authors Fomby and Hill were graduate students of the third Johnson and were and are concerned about teaching econometrics effectively at the graduate level We decided then to write a book to serve as a comprehensive text for graduate econometrics Generally the material included in the book and its organization have been governed by the question How could the subject be best presented in a graduate class For content this has meant that we have tried to cover all the bases and yet have not attempted to be encyclopedic The intended purpose has also affected the level of mathematical rigor

We have tended to prove only those results that are basic and or relatively straightforward Proofs that would demand inordinant amounts of class time have simply been referenced The book is intended for a two semester course and paced to admit more extensive treatment of areas of specific interest to the instructor and students We have great confidence in the ability industry and persistence of graduate students in ferreting out and understanding the omitted proofs and results In the end this is how one gains maturity and a fuller appreciation for the subject in any case It is assumed that the readers of the book will have had an econometric methods course using texts like J Johnston s Econometric Methods 2nd ed The Theory and Practice of Econometrics George G. Judge,William E. Griffiths,R. Carter Hill,Helmut Lütkepohl,Tsount-Chao Lee,1991-01-16 This broadly based graduate level textbook covers the major models and statistical tools currently used in the practice of econometrics It examines the classical the decision theory and the Bayesian approaches and contains material on single equation and simultaneous equation econometric models Includes an extensive reference list for each topic

Economic Theory and Distributed Lags Richard Brian Harrieff,1973 **Modeling Financial Time Series with S-PLUS®** Eric Zivot,Jiahui Wang,2007-10-10 This book represents an integration of theory methods and examples using the S PLUS statistical modeling language and the S FinMetrics module to facilitate the practice of financial econometrics It is the first book to show the power of S PLUS for the analysis of time series data It is written for researchers and practitioners in the finance industry academic researchers in economics and finance and advanced MBA and graduate students in economics and finance Readers are assumed to have a basic knowledge of S PLUS and a solid grounding in basic statistics and time series concepts This edition covers S FinMetrics 2 0 and includes new chapters **Distributed Lags and Investment Analysis** Leendert Marinus Koyck,1954 **Business Cycles and Depressions** David Glasner,2013-12-16 Experts define review and evaluate economic fluctuations Economic and business uncertainty dominate today s economic analyses This new Encyclopedia illuminates the subject by offering 323 original articles on every major aspect of business cycles fluctuations financial crises recessions and depressions The work of more than 200 experts including many of the leading researchers in the field the articles cover a broad range of subjects including capsule biographies of leading economists born before 1920 Individual entries explore banking panics the cobweb cycle consumer durables the depression of 1937 1938 Otto Eckstein Friedrich Engels experimental price bubbles forced savings lass Steagall Act Friedrich hagen qualitative indicators use of macro econometric models monetary neutrality Phillips Curve Paul Samuelson Say s law supply side recessions James Tokin trend and random wages Thorstein Veblen worker job turnover and more **Trade Policies for Development and Transition** David G Tarr,2016-12-29 The author has virtually incomparable experience in both providing trade policy advice to more than 25 countries on behalf of the World Bank and also publishing quality journal articles in most of those cases In this volume he focuses on his work on i trade policies for countries making the transition from planned to market economies ii his trade policy guideline papers for the World Bank on trade policies for poverty alleviation uniform tariff policy

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Readings in International Agricultural Economic Development Melvin G. Blase, 1970 **Estimation of Polynomial Distributed Lags and Leads with End Point**

Constraints Donald W. K. Andrews, Ray C. Fair, 1989 This paper considers the use of the polynomial distributed lag PDL technique when the lag length is estimated rather than fixed We focus on the case where the degree of the polynomial is fixed the polynomial is constrained to be zero at a certain lag length q and q is estimated along with the other parameters We extend the traditional PDL setup by allowing q to be real valued rather than integer valued and we derive the asymptotic covariance matrix of all the parameter estimates including the estimate of q The paper also considers the estimation of distributed leads rather than lags a case that can arise if expectations are assumed to be rational **Lags in the Effects of**

Monetary Policy in Canada Harry Gordon Johnson, John W. L. Winder, Canada. Royal Commission on Banking and Finance, 1962 Canada Economic implications of the monetary policy Government policy on full employment price stabilisation and economic growth Financing construction industry activities and housing development by means of bank loans

Investments **A Method for Estimating Distributed Lags when Observations are Randomly Missing** Melvin J. Hinich, Warren E. Weber, 1981 This paper presents a frequency domain technique for estimating distributed lag coefficients the impulse response function when observations are randomly missed The technique treats stationary processes with randomly missed observations as amplitude modulated processes and estimates the transfer function accordingly Estimates of the lag coefficients are obtained by taking the inverse transform of the estimated transfer function Results with artificially created data show that technique performs well even when the probability of an observation being missed is one half and in some cases when the probability is as low as one fifth The approximate asymptotic variance of the estimator is also calculated in the paper Author **Distributed Lags, Aggregation and Compounding** P. K. Trivedi, 1984 Distributed

Lags and Demand Analysis for Agricultural and Other Commodities Marc Nerlove, 1958 **Conference Series** Federal Reserve Bank of Boston, 1969 Journal of the American Statistical Association American Statistical Association, 1925 A scientific and educational journal not only for professional statisticians but also for economists business executives research directors government officials university professors and others who are seriously interested in the application of statistical methods to practical problems in the development of more useful methods and in the improvement of basic statistical data

Distributed lags and investment analysis Leendert M. Koyck, 1981 Estimating Distributed Lags in Short Panels with an Application to the Specification of Depreciation Patterns and Capital Stock Constructs Ariel Pakes, Zvi Griliches, 1982 In this paper we investigate the problem of estimating distributed lags in short panels Estimates of the parameter of distributed lag relationships based on single time series of observations have been usually rather imprecise The promise of panel data is in the N repetitions of the time series that it contains which should allow one to estimate the identified lag parameters with greater precision On the other hand panels tend to track their observations only over a relatively short time interval Thus some assumptions will have to be made on the contribution of the unobserved presample x_s to the current values of y before any lag parameters can be identified from such data In this paper we suggest two such assumptions both of which are at least in part testable and outline appropriate estimation techniques The first places reasonable restrictions on the relationship between the presample and in sample x_s while the second imposes conventional functional form constraints on the lag coefficients The paper concludes with an example which investigates empirically how to construct a capital stock for profit or rate of return regressions

The Enigmatic Realm of **Distributed Lags**: Unleashing the Language is Inner Magic

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