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HARRISON MARQUEZ

Econometric Methods and Applications Academic Press

Fragile states in sub-Saharan Africa (SSA) face challenges to respond to the effects of climate shocks and rising temperatures. Fragility is linked to structural weaknesses, government failure, and lack of institutional basic functions. Against this setup, climate change could add to risks. A panel fixed effects model (1980 to 2019) found that the effect of a 1°C rise in temperature decreases income per capita growth in fragile states in SSA by 1.8 percentage points. Panel quantile regression models that account for unobserved individual heterogeneity and distributional heterogeneity, corroborate that the effects of higher temperature on income per capita growth are negative while the impact of income per capita growth on carbon emissions growth is heterogeneous, indicating that higher income per capita growth could help reduce carbon emissions growth for high-emitter countries. These findings tend to support the hypothesis behind the Environmental Kuznets Curve and the energy consumption growth literature, which postulates that as income increases, emissions increase *pari passu* until a threshold level of income where emissions start to decline.

Robustness in Econometrics Springer Nature

This paper examines the relationship between financial sector reforms and sustainable economic growth in Ghana. Employing the autoregressive distributed lag (ARDL) bounds testing approach and using GDP per capita as a growth indicator, this paper establishes a long-run relationship between economic growth and financial reforms, which is represented by an index calculated using principal component analysis (PCA). The paper finds that in the long run, financial sector reforms have an insignificant impact on economic growth in Ghana. This supports numerous past studies that have reported mixed or inconclusive results on the effects of financial reforms on economic growth. The paper concludes that increase in capital stock, not financial sector policy reforms, affects economic growth in Ghana. This paper therefore recommends an increase and modernization of capital stock in order to promote real sector growth in Ghana.

Applied Economic Forecasting using Time Series Methods Sustainable Economic Development and the Influence of Information Technologies: Dynamics of Knowledge Society Transformation Dynamics of Knowledge Society Transformation

This paper studies the long-run impact of public debt expansion on economic growth and investigates whether the debt-growth relation varies with the level of indebtedness. Our contribution is both theoretical and empirical. On the theoretical side, we develop tests for threshold effects in the context of dynamic heterogeneous panel data models with cross-sectionally dependent errors and illustrate, by means of Monte Carlo experiments, that they perform well in small samples. On the empirical side, using data on a sample of 40 countries (grouped into advanced and developing) over the 1965-2010 period, we find no evidence for a universally applicable threshold effect in the relationship between public debt and economic growth, once we account for the impact of global factors and their spillover effects. Regardless of the threshold, however, we find significant negative long-run effects of public debt build-up on output growth. Provided that public debt is on a downward trajectory, a country with a high level of debt can grow just as fast as its peers in the long run.

Time Series and Panel Data Econometrics World Scientific

Since the 1970s, globalization has created an economic environment of interdependency between nations. Now, many countries in European and the MENA (Middle East and Northern Africa) regions must grapple with the need to increase public revenue while maneuvering through a global "race-to-the-bottom" tax competition. The Handbook of Research on Public Finance in Europe and the MENA Region explores economic development and public finance by providing critical insight into the use of public finance and policy and illuminating the intricacies of these topics through discussion of theory, empirical work, and policy objectives. This book is ideally designed for business professionals, policy makers, financiers, students and researchers in the fields of public policy and economics.

Financial Sector Reforms and Economic Growth in Ghana Springer Science & Business Media

This edited collection seeks to address and analyse the ramifications of terrorism and terrorist activities at a world-level, with a specific focus on the economies and political systems in the Afro-Asian regions.

Is There a Debt-threshold Effect on Output Growth? Springer

How can Turkey increase its medium- and long-term growth potential? Despite episodes of fast growth, this has become a vital question for the Turkish economy, in order to avoid being stuck in a middle-income trap. There has been an increase in the number of studies presenting growth in Turkey and quantifying the sources of economic growth, however, due to the difference in the main underlying assumptions and the time period covered in these studies, the results differ. The second strand of literature on growth in Turkey identifies the relative underperformance of the Turkish economy by developing models with microeconomic foundations. Given the fact that there are a large number of studies investigating the macro dynamics of growth in Turkey, the book's unique focus on the "neglected" issues in growth discussions closes the gap in the existing literature. It addresses the micro, macro, regional, and gender aspects, the environment-energy-growth nexus, as well as the microeconomic dynamics of growth. It also analyses the other significant determinants of long run growth in Turkey such as import dependency and saving-investment decision. The authors provide a macro overview of all of the precluded subjects in order to evaluate them in relation to one other, as well as to derive policy conclusions from them. This book primarily targets academics as well as graduate and undergraduate social sciences and humanities students both in Turkey and other countries. It is also a must read for researchers and policy makers not only in Turkey but also in other developing economies and is of interest to specialists of non-governmental and non-profit organizations.

A Dynamic ARDL Model International Monetary Fund

Economic, social, political, and cultural institutions, and institutional change reflect shared journeys of humanity throughout history. This edited volume explores dynamics, trends, and implications of institutional change in emerging markets, by focusing on theories, concepts, and mechanisms of institutional development. Presenting research by eminent scholars and experts engaged in education and research, they address and discuss the most recent issues in the field, reveals new insights into the dynamics of institutional change for researchers interested in development of new theories and comparative studies, especially in the era of emerging markets. Topics range from

dynamics of institutional change and development within the Group of Twenty (G20), and the European Union with an assessment of Brexit impact, to institutional quality measurement, public administration reforms, as well as emergent topics such as the effects of energy and globalization. It provides new international business theories, and sheds light on the way to global peace by producing a better understanding of the dynamics of historical change. The book is intended for a wide range of global audience, and should serve as a useful reference in education and research, offering innovative and productive discussions, as well as satisfy scholarly and intellectual interests, regarding institutional development and a broad spectrum of its interactions with functioning of markets and economies.

Handbook of Research on Sustainable Development Goals, Climate Change, and Digitalization Oxford University Press, USA

Recent Developments in Asian Economics is a crucial resource of current, cutting-edge research for any scholar of international finance and economics. Chapters cover a wide range of topics, such as social welfare systems, organizational culture, sustainability, the impact of economic policy uncertainty, and more.

Economic, Social and Environmental Issues Oxford University Press

Economic forecasting is a key ingredient of decision making both in the public and in the private sector. Because economic outcomes are the result of a vast, complex, dynamic and stochastic system, forecasting is very difficult and forecast errors are unavoidable. Because forecast precision and reliability can be enhanced by the use of proper econometric models and methods, this innovative book provides an overview of both theory and applications. Undergraduate and graduate students learning basic and advanced forecasting techniques will be able to build from strong foundations, and researchers in public and private institutions will have access to the most recent tools and insights. Readers will gain from the frequent examples that enhance understanding of how to apply techniques, first by using stylized settings and then by real data applications--focusing on macroeconomic and financial topics. This is first and foremost a book aimed at applying time series methods to solve real-world forecasting problems. Applied Economic Forecasting using Time Series Methods starts with a brief review of basic regression analysis with a focus on specific regression topics relevant for forecasting, such as model specification errors, dynamic models and their predictive properties as well as forecast evaluation and combination. Several chapters cover univariate time series models, vector autoregressive models, cointegration and error correction models, and Bayesian methods for estimating vector autoregressive models. A collection of special topics chapters study Threshold and Smooth Transition Autoregressive (TAR and STAR) models, Markov switching regime models, state space models and the Kalman filter, mixed frequency data models, nowcasting, forecasting using large datasets and, finally, volatility models. There are plenty of practical applications in the book and both EViews and R code are available online at authors' website.

The Impact of Global Terrorism on Economic and Political Development IGI Global

Global Trade in the Emerging Business Environment explores global trade dynamics in the emerging business environment. Globalization, technological advancements, Industry 4.0, China's Belt and Road Initiative, and the COVID-19 pandemic are changing the global trade ecosystem. Companies and countries need to evaluate these rapid changes and adjust their respective business strategies and policy formulations. This book discusses such strategies and how firms and countries can reposition themselves within the current environment.

Advances in Applied Economic Research Springer Nature

Fragile states are often mired in civil conflict. This volume focuses on the relationship between conflict and state stability and illustrates the causes and effects of fragile states on neighbouring countries and the global community.

Festschrift in Honor of Peter Schmidt Academic Press

This book presents recent research on robustness in econometrics. Robust data processing techniques - i.e., techniques that yield results minimally affected by outliers - and their applications to real-life economic and financial situations are the main focus of this book. The book also discusses applications of more traditional statistical techniques to econometric problems. Econometrics is a branch of economics that uses mathematical (especially statistical) methods to analyze economic systems, to forecast economic and financial dynamics, and to develop strategies for achieving desirable economic performance. In day-by-day data, we often encounter outliers that do not reflect the long-term economic trends, e.g., unexpected and abrupt fluctuations. As such, it is important to develop robust data processing techniques that can accommodate these fluctuations.

Proceedings of the Third International Conference on Smart Computing and Informatics, Volume 2 MDPI

This book discusses market microstructure environment within the context of the global financial crisis. In the first part, the market microstructure theory is recalled and the main microstructure models and hypotheses are discussed. The second part focuses on the main effects of the financial downturn through an examination of market microstructure dynamics. In particular, the effects of market imperfections and the limitations associated with microstructure models are discussed. Finally, the new regulations and recent developments for financial markets that aim to improve the market microstructure are discussed. Well-known experts on the subject contribute to the chapters in the book. A must-read for academic researchers, students and quantitative practitioners.

Global Issues in Banking and Finance Springer Nature

This volume presents current developments in the fields of banking and finance from an international perspective. Featuring contributions from the 4th International Conference on Banking and Finance Perspectives (ICBFP), this volume serves as a valuable forum for discussing current issues and trends in the banking and financial sectors, especially in light of the global economic challenges triggered by financial institutions. Using the latest theoretical models, new perspectives are brought to topics such as international banking and finance, Islamic banking, fintech, and corporate finance. Offering an opportunity to explore the challenges of a rapidly changing industry, this volume will be of interest to academics, policy makers, and scholars in the fields of banking, insurance, and finance.

Climate Change in Sub-Saharan Africa Fragile States: Evidence from Panel Estimations Oxford University Press

This book is a collection of papers for the Special Issue "Quantitative Methods for Economics and Finance" of the journal Mathematics. This Special Issue reflects on the latest developments in different fields of economics and finance where mathematics plays a significant role. The book

gathers 19 papers on topics such as volatility clusters and volatility dynamic, forecasting, stocks, indexes, cryptocurrencies and commodities, trade agreements, the relationship between volume and price, trading strategies, efficiency, regression, utility models, fraud prediction, or intertemporal choice.

Global Trade in the Emerging Business Environment Academic Press

From Robin Sickles: As I indicated to you some months ago Professor William Horrace and I would like Springer to publish a Festschrift in Honor of Peter Schmidt, our professor. Peter's accomplishments are legendary among his students and the profession. I have a bit of that student perspective in my introductory and closing remarks on the website for the conference we had in his honor this last July. I have attached the conference program from which selected papers will come (as well as from students who were unable to attend). You will also find the names of his students (40) on the website. A top twenty economics department could be started up from those 40 students. Papers from some festschrifts have a thematic link among the papers based on subject material. What I think is unique to this festschrift is that the theme running through the papers will be Peter's remarkable legacy left to his students to frame a problem and then analyze and examine it in depth using rigorous techniques but rarely just for the purpose of showcasing technical refinements per se. I think this would be a book that graduate students would find invaluable in their early research careers and seasoned scholars would find invaluable in both their and their students' research.

Lessons from Emerging Economies RED'SHINE Publication. Pvt. Ltd.

In recent years, the world has been changing considerably. Within the many obstacles, barriers, and opportunities, three significant challenges should be considered for the future planning of our territories and cities: seeking to achieve Sustainable Development Goals (SDG), facing climate change, and performing a shift towards digitalization. Considering these three challenges, we can work toward a more sustainable future for the environment. The Handbook of Research on Sustainable Development Goals, Climate Change, and Digitalization elaborates on sustainability issues in the planning and development field regarding the environment. This text promotes

understanding about the dynamics, challenges, and opportunities for the new decade regarding our common future planning. Covering topics such as circular economy, economic-ecological principles, and sustainable resilience, this book is essential for academicians, researchers, policymakers, environmentalists, scientists, technicians, decision makers, practitioners, and students.

The Case of Turkey BoD - Books on Demand

This book brings together the latest research results of air quality assessment standards and sustainable development in developing countries. The content is full and the discussion is vivid. These articles are suitable for students and researchers at all levels seeking to understand the status of air pollution, governance standards, and governance effects in developing countries.

Studies in International Economics and Finance Routledge

This paper enquires the dynamics of current account and capital account in Sri Lanka for the period 2001:Q1 to 2016:Q1 and also examines the role of some policy variables such as exchange rate and interest rate in this dynamics. Estimated autoregressive distributed lag (ARDL) bound testing approach to cointegration followed by error correction representation of the ARDL model have found that current account is caused by capital account and exchange rate, where capital account causes to produce a deficit in current account. In the dynamic adjustment of current account due to exchange rate, an evidence of J-curve phenomenon is noticed. Capital account is neither caused by current account nor by exchange rate but interest rate has a positive impact on it. Robustness of these findings is testified by the vector autoregression model, Wald test of Granger causality followed by an impulse response analysis and a variance decomposition analysis. These analyses, in addition, establish a negative impact of interest rate on current account. With the best of knowledge this is the first study that reveals the dynamics of current and capital account of Sri Lanka. Such a dynamics is critical from the policy perspective. Policy makers should caution before capital account liberalization.

4th International Conference on Banking and Finance Perspectives Springer Nature

"This book provides relevant theoretical frameworks and the latest empirical research findings in the area of information technology as it relates to sustainable economic development and the development of knowledge societies"--Provided by publisher.