Find Kindle

INTERNATIONAL FINANCE DISCUSSION PAPERS: EXACT CONFIDENCE INTERVALS FOR IMPULSE RESPONSES IN A GAUSSIAN VECTOR AUTOREGRESSION



International Finance Discussion Papers Exact Confidence Intervals for Impulse Responses in a Gaussian Vector Autoregression

United States Federal Reserve Board, Jonathan H. Wright BiblioGov. Paperback. Book Condition: New. This item is printed on demand. Paperback. 26 pages. Dimensions: 9.7in. x 7.4in. x 0.1in.Many techniques have been proposed for forming confidence intervals for the impulse responses in a vector autoregression. However, numerous Monte-Carlo simulations have shown that all of these methods often have coverage well below the nominal level. This paper proposes a new approach to constructing confidence intervals for impulse responses in a vector autoregression, making the additional assumption of Gaussianity. These confidence...

Read PDF International Finance Discussion Papers: Exact Confidence Intervals for Impulse Responses in a Gaussian Vector Autoregression

- Authored by Jonathan H. Wright
- · Released at -



Filesize: 4.42 MB

Reviews

Completely among the finest publication I have possibly read. It really is basic but excitement in the fifty percent from the pdf. Your lifestyle span is going to be convert when you total looking at this publication.

-- Dr. Curt Harber

The very best pdf i possibly study. It generally will not expense excessive. You wont really feel monotony at anytime of the time (that's what catalogs are for concerning should you ask me).

-- Prof. Owen Sporer

Related Books

- Molly on the Shore, BFMS 1 Study score
- Yearbook Volume 15
 Kindle Fire Tips And Tricks How To Unlock The True Power Inside Your Kindle
- Fire
- Chicken Licken Read it Yourself with Ladybird: Level 2 (Paperback)
 Oxford Reading Tree Read with Biff, Chip, and Kipper: Phonics: Level 3: The
- Backpack (Hardback)