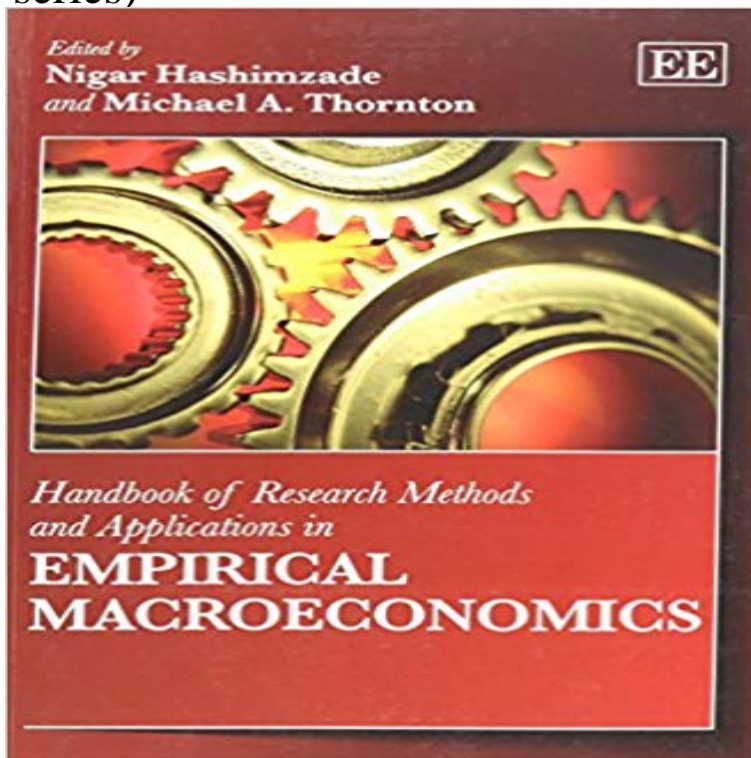


# Handbook of Research Methods and Applications in Empirical Macroeconomics (Handbooks of Research Methods and Applications series)



This comprehensive Handbook presents the current state of art in the theory and methodology of macroeconomic data analysis. It is intended as a reference for graduate students and researchers interested in exploring new methodologies, but can also be employed as a graduate text. The Handbook concentrates on the most important issues, models and techniques for research in macroeconomics, and highlights the core methodologies and their empirical application in an accessible manner. Each chapter is largely self-contained, whilst the comprehensive introduction provides an overview of the key statistical concepts and methods. All of the chapters include the essential references for each topic and provide a sound guide for further reading. Topics covered include unit roots, non-linearities and structural breaks, time aggregation, forecasting, the Kalman filter, generalized method of moments, maximum likelihood and Bayesian estimation, vector autoregressive, dynamic stochastic general equilibrium and dynamic panel models. Presenting the most important models and techniques for empirical research, this Handbook will appeal to students, researchers and academics working in empirical macroeconomics and econometrics. Contributors: B.H. Baltagi, L. Bauwens, O. Boldea, J. Breitung, C. Cantore, M.J. Chambers, I. Choi, J. Davidson, V.J. Gabriel, R. Giacomini, P. Gomme, J. Gonzalo, P.A. Guerron-Quintana, N. Haldrup, A.R. Hall, N. Hashimzade, M. Karanasos, L. Kilian, S. Kim, D. Korobilis, R. Kruse, P. Levine, D. Lkhagvasuren, A. Luati, H. Lutkepohl, J. Madeira, T.C. Mills, J.M. Nason, K. Patterson, J. Pearlman, J.-Y. Pitarakis, D.S.G. Pollock, T. Proietti, B. Rossi, F.J. Ruge-Murcia, T. Terasvirta, M.A. Thornton, R.T. Varneskov, B. Yang, N. Zeng

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