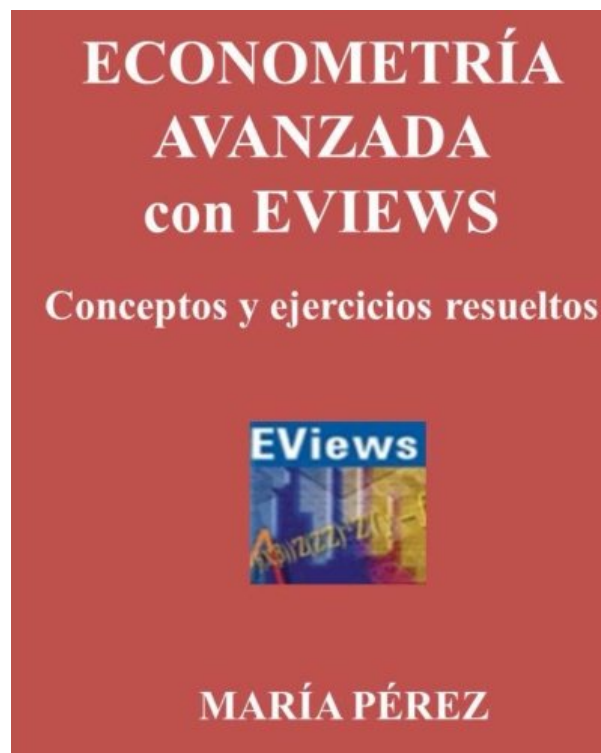


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En este libro se trata una amplia tipología de modelos econométricos avanzados, entre los que destacan los modelos dinámicos, los modelos de ecuaciones simultáneas, los modelos no lineales, los modelos multivariantes de series temporales, los modelos con datos de panel y la teoría de raíces unitarias y modelos cointegrados. En cuanto a los modelos dinámicos, destacan los modelos con retardos distribuidos, los modelos con regresores estocásticos, los modelos con cambio estructural y los modelos dinámicos con datos de panel. Se trata ampliamente la teoría de las raíces unitarias, la cointegración y los modelos de corrección del error. Los modelos econométricos multiecuacionales se caracterizan por la presencia de varias ecuaciones para estimar simultáneamente. Se trata por tanto de una generalización de los modelos uniecuacionales al campo de los sistemas de ecuaciones. En este libro se tratan los modelos lineales multiecuacionales en ecuaciones simultáneas, incorporándose la teoría de la identificación de modelos y las técnicas avanzadas de estimación (MCI, MC2E, MC3E, RANR, SUR, etc.). A continuación se abordan los modelos multivariantes de series temporales (VAR, VARX, VARMA, BVAR, VEC, etc.) tratándose la teoría de la cointegración desde la óptica multiecuacional. Asimismo, se tratan en profundidad los modelos econométricos con datos de panel, tanto estáticos como dinámicos, contemplando a su vez los modelos estáticos y dinámico así como la teoría de las raíces unitarias y la cointegración en paneles. Finalmente, se profundiza en los modelos uniecuacionales y multiecuacionales no lineales y los modelos de regresión particionada y segmentada. Todo el desarrollo de ejercicios prácticos se realiza utilizando el software EVIEWS, uno de los más actual del mercado adecuado para estas tareas econométricas no triviales.

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