

## Principal Component Analysis Using Eviews

Applied financial econometrics subjects are featured in this second volume, with papers that survey important research even as they make unique empirical contributions to the literature. These subjects are familiar: portfolio choice, trading volume, the risk-return tradeoff, option pricing, bond yields, and the management, supervision, and measurement of extreme and infrequent risks. Yet their treatments are exceptional, drawing on current data and evidence to reflect recent events and scholarship. A landmark in its coverage, this volume should propel financial econometric research for years. Presents a broad survey of current research Contributors are leading econometricians Offers a clarity of method and explanation unavailable in other financial econometrics collections

The second edition of a comprehensive state-of-the-art graduate level text on microeconomic methods, substantially revised and updated. The second edition of this acclaimed graduate text provides a unified treatment of two methods used in contemporary econometric research, cross section and data panel methods. By focusing on assumptions that can be given behavioral content, the book maintains an appropriate level of rigor while emphasizing intuitive thinking. The analysis covers both linear and nonlinear models, including models with dynamics and/or individual heterogeneity. In addition to general estimation frameworks (particular methods of moments and maximum likelihood), specific linear and nonlinear methods are covered in detail, including probit and logit models and their multivariate, Tobit models, models for count data, censored and missing data schemes, causal (or treatment) effects, and duration analysis. Econometric Analysis of Cross Section and Panel Data was the first graduate econometrics text to focus on microeconomic data structures, allowing assumptions to be separated into population and sampling assumptions. This second edition has been substantially updated and revised. Improvements include a broader class of models for missing data problems; more detailed treatment of cluster problems, an important topic for empirical researchers; expanded discussion of "generalized instrumental variables" (GIV) estimation; new coverage (based on the author's own recent research) of inverse probability weighting; a more complete framework for estimating treatment effects with panel data, and a firmly established link between econometric approaches to nonlinear panel data and the "generalized estimating equation" literature popular in statistics and other fields. New attention is given to explaining when particular econometric methods can be applied; the goal is not only to tell readers what does work, but why certain "obvious" procedures do not. The numerous included exercises, both theoretical and computer-based, allow the reader to extend methods covered in the text and discover new insights.

This free software guide for EViews with freely downloadable datasets brings the econometric techniques to life, showing readers how to implement the approaches presented in Introductory Econometrics for Finance using this highly popular software package. Designed to be used alongside the main textbook, the guide will give readers the confidence and skills to estimate and interpret their own models while the textbook will ensure that they have a thorough understanding of the conceptual underpinnings.

SPSS dan EViews merupakan alat analisis yang sering digunakan dalam melakukan suatu penelitian. Buku ini bertujuan untuk memberikan pemahaman dan kemudahan bagi mahasiswa, praktisi, dosen, peneliti serta semua pihak yang membutuhkan informasi terkait teknis penggunaan aplikasi SPSS dan Eviews dengan versi terbaru. Melalui buku ini penulis bertujuan untuk mengupas tentang pengenalan aplikasi SPSS dan Eviews terkait menu yang ada di aplikasi tersebut. Membahas teknis penggunaan model-model analisis data antara lain analisis data dengan menggunakan regresi linear berganda dan regresi linear data panel. Buku ini masih banyak kekurangan oleh karena itu kritik dan saran demi kesempurnaan buku ini penulis menerima dengan senang hati. Semoga buku ini dapat bermanfaat untuk semua kalangan akademik dan non akademik dalam penggunaan aplikasi SPSS dan EViews. Aplikasi SPSS Dan Eviews Dalam Analisis Data Penelitian ini diterbitkan oleh Penerbit Deepublish dan tersedia juga dalam versi cetak.

Introductory Econometrics for Finance

with R examples

Guyana: From Slavery to the Present

Dynamic Factor Models

Forecasting: principles and practice

Econometrics in Theory and Practice

An essential guide on high dimensional multivariate time series including all the latest topics from one of the leading experts in the field Following the highly successful and much lauded book, Time Series Analysis:Univariate and Multivariate Methods, this new work by William W.S. Wei focuses on high dimensional multivariate time series, and is illustrated with numerous high dimensional empirical time series. Beginning with the fundamental concepts and issues of multivariate time series analysis,this book covers many topics that are not found in general multivariate time series books. Some of these are repeated measurements, space-time series modelling, and dimension reduction. The book also looks at vector time series models, multivariate time series regression models, and principle component analysis of multivariate time series. Additionally, it provides readers with information on factor analysis of multivariate time series, multivariate GARCH models, and multivariate spectral analysis of time series. With the development of computers and the internet, we have increased potential for data exploration. In the next few years, dimension will become a more serious problem. Multivariate Time Series Analysis and Its Applications provides some initial solutions, which may encourage the development of related software needed for the high dimensional multivariate time series analysis. Written by bestselling author and leading expert in the field Covers topics not yet explored in current multivariate books Features classroom tested material Written specifically for time series courses Multivariate Time Series Analysis and Its Applications is designed for an advanced time series analysis course. It is a must-have for anyone studying time series analysis and is also relevant for students in economics, biostatistics, and engineering.

In this article, we have tested the correlation and covariance relationships of the natural logarithmic monthly returns of the hedge funds. We have applied a principal component analysis, (PCA), in EViews 6 to check the eigenvalues, the eigenvectors loadings of the correlation matrix and the covariance matrix. The aim by using this methodology is twofold. Firstly, to identify the degree of correlation between the variables. Secondly to reduce the dimension of variation between the variables by eliminating the factors. PCA is aimed to reduce the dimensionality of the data set by performing a covariance analysis between factors. It is an orthogonal linear transformation that is done on a covariance or a correlation matrix. The most important task is that the principal variance comes to lie on the first coordinate, which is known as the first principal component. The second greatest variance on the second coordinates and so forth. In addition, it helps us to identify unknown trends of the directions in which the data of performance and fees varies.

Describes the selection, design, theory, and application of tests for normality. Covers robust estimation, test power, and univariate and multivariate normality. Contains tests of multivariate normality and coordinate-dependent and invariant approaches.

Build world-class enterprise Business Intelligence solutions with MicroStrategy 10 About This Book Fix the gap between BI tools and implementation/integration processes with big data and predictive analytics using this comprehensive guide to MicroStrategy 10 Highly practical, example-rich guide that lets you implement business intelligence with MicroStrategy 10 in your organization Create the best user experience with BI dashboards using MicroStrategy using this up-to-date, comprehensive guide Who This Book Is For This book is intended for BI, DWH, ETL Developers, BI/DWH/Analytics managers, analysts, and business users who already have MicroStrategy in their organization and want to take it to the next level in order to increase performance and improve user experience. In addition, it helps the reader to migrate from MicroStrategy 9 to MicroStrategy 10 and to start using the new capabilities. What You Will Learn Explore various visualization techniques for presenting analyzed data Customize MicroStrategy in order to meet your business requirements Develop and design mobile dashboards Use the advanced techniques such as designing reports, documents and interactive dashboards for building dashboards Understand the concepts of data discovery and Desktop capabilities Explain the best practices for Microstrategy system administration Find and fix issues based on connections, environment or documents Integrate third party ESRI map tools with MicroStrategy to create geo based reports In Detail Business intelligence is becoming more important by the day, with cloud offerings and mobile devices gaining wider acceptance and achieving better market penetration.

MicroStrategy Reporting Suite is an absolute leader in the BI market and offers rich capabilities from basic data visualizations to predictive analytics. It lets you various delivery methods such as the Web, desktops, and mobiles. Using real-world BI scenarios, this book helps you to implement Business Analytics solutions in big e-commerce companies. It kicks off with MicroStrategy 10 features and then covers schema design models and techniques. Building upon your existing knowledge, the book will teach you advanced techniques for building documents and dashboards. It further teaches various graphical techniques for presenting data for analysis using maps, graphs, and advanced charts. Although MicroStrategy has rich functionality, the book will show how to customize it in order to meet your business requirements. You will also become familiar with the native analytical functions that will help you to maximize the impact of BI solutions with powerful predictive analytics. Furthermore, the book will focus on MicroStrategy Mobile Analytics along with data discovery and desktop capabilities such as connecting various data sources and building interactive dashboards. The book will also uncover best practices, troubleshooting techniques for MicroStrategy system administration, and also security and authentication techniques. Lastly, you will learn to use Hadoop for MicroStrategy reporting. By the end of the book, you will become proficient in evaluating any BI software in order to choose the best one that meets all business requirements. Style and approach This book will be focusing on providing extensive guide to plan how to design and develop complex BI architecture for real world scenario, using Microstrategy 10, best practices and collected experience working with BI, predictive analytics, and Microstrategy and big data.

Forecasting Inflation and GDP Growth

Leading Practice in Australia

Selected Papers from ICOTTS 2021, Volume 1

Statistics and Data Analysis for Financial Engineering

New Opportunities for Sentiment Analysis and Information Processing

China's Financial Stability

*Human beings need to breathe oxygen diluted in certain quantity of inert gas for living. In the atmosphere, there is a gas mixture of, mainly, oxygen and nitrogen, in appropriate proportions. However, the air also contains other gases, vapours and aerosols that humans incorporate when breathing and whose composition and concentration vary spatially. Some of these are physiologically inert. Air pollution has become a problem of major concern in the last few decades as it has caused negative effects on human health, nature and properties. This book presents the results of research studies carried out by international researchers in seventeen chapters which can be grouped into two main sections: a) air quality monitoring and b) air quality assessment and management, and serves as a source of material for all those involved in the field, whether as a student, scientific researcher, industrialist, consultant, or government agency with*

*Written by leading market risk academic, Professor Carol Alexander, Practical Financial Econometrics forms part 2 of the Market Risk Analysis four volume set. It introduces the econometric techniques that are commonly applied to finance with a critical and selective exposition, emphasising the areas of econometrics, such as GARCH, cointegration and copulas that are required for resolving problems in market risk analysis. The book covers material for a one-semester graduate course in applied financial econometrics in a very pedagogical fashion as each time a concept is introduced an empirical example is given, and whenever possible this is illustrated with an Excel spreadsheet. All together, the Market Risk Analysis four volume set illustrates virtually every concept or formula with a practical, numerical example or a longer, empirical case study. Across all four volumes there are approximately 300 numerical and empirical examples, 400 graphs and figures and 30 case studies many of which are contained in interactive Excel spreadsheets available from the accompanying CD-ROM. Empirical examples and case studies specific to this volume include: Factor analysis with orthogonal regressions and using principal component factors; Estimation of symmetric and asymmetric, normal and Student t GARCH and E-GARCH parameters; Normal, Student t, Gumbel, Clayton, normal mixture copula densities, and simulations from these copulas with application to VaR and portfolio optimization; Principal component analysis of yield curves with applications to portfolio immunization and asset/liability management; Simulation of normal mixture and Markov switching GARCH returns; Cointegration based index tracking and pairs trading, with error correction and impulse response modelling; Markov switching regression models (Eviews code); GARCH term structure forecasting with volatility targeting; Non-linear quadratic regressions with applications to hedging.*

*This bestselling textbook addresses the need for an introduction to econometrics specifically written for finance students. Key features: • Thoroughly revised and updated, including two new chapters on panel data and limited dependent variable models • Problem-solving approach assumes no prior knowledge of econometrics emphasising intuition rather than formulas, giving students the skills and confidence to estimate and interpret models. • Detailed examples and case studies from finance show students how techniques are applied in real research • Sample instructions and output from the popular computer package EViews enable students to implement models themselves and understand how to interpret results • Gives advice on planning and executing a project in empirical finance, preparing students for using econometrics in practice • Covers important modern topics such as time-series forecasting, volatility modelling, switching models and simulation methods • Thoroughly class-tested in leading finance schools. Bundle with EViews student version 6 available. Please contact us for more details.*

*This book features a collection of high-quality research papers presented at the International Conference on Tourism, Technology & Systems (ICOTTS 2021), held at the University of Cartagena, in Cartagena de Indias, Colombia, from 4 to 6 November 2021. The book is divided into two volumes, and it covers the areas of technology in tourism and the tourist experience, generations and technology in tourism, digital marketing applied to tourism and travel, mobile technologies applied to sustainable tourism, information technologies in tourism, digital transformation of tourism business, e-tourism and tourism 2.0, big data and management for travel and tourism, geotagging and tourist mobility, smart destinations, robotics in tourism, and information systems and technologies.*

An Empirical Analysis of Global Excess Liquidity and Its Impact on the Global Economy, National Economies and Central Banks

Principles of Econometrics

Vol. 2 Major Diseases

The Political Economy of Zimbabwe, 1980-2008

Handbook of Financial Econometrics

Structuring, Trading and Risk Management

Specially selected from The New Palgrave Dictionary of Economics 2nd edition, each article within this compendium covers the fundamental themes within the discipline and is written by a leading practitioner in the field. A handy reference tool.

Forecasting is required in many situations. Stocking an inventory may require forecasts of demand months in advance. Telecommunication routing requires traffic forecasts a few minutes ahead. Whatever the circumstances or time horizons involved, forecasting is an important aid in effective and efficient planning. This textbook provides a comprehensive treatment of forecasting methods and presents enough information about each method for readers to use them sensibly. Provides case studies, commentary and analysis on the mining sector from international experts in business, across the four key focus areas of strategic, operational, financial and disclosure perspectives on mining. Invaluable to executives, managers and advisers involved in the mining sector, including public and private mining companies. Multinational organizations have begun to realize that sentiment mining plays an important role for decision making and market strategy. The revolutionary growth of digital marketing not only changes the market game, but also brings forth new opportunities for skilled professionals and expertise. Currently, the technologies are rapidly changing. AI and machine learning are contributing as game-changing technologies. These are not only trending but are also increasingly popular among data scientists and data analysts. New Opportunities for Sentiment Analysis and Information Processing provides interdisciplinary research in information retrieval and sentiment analysis including sentiment analysis from textual data, sentiment visualization-based dimensionality reduction for multiple features, and deep learning-based multi-domain sentiment extraction. The book also optimizes techniques used for sentiment identification and examines applications of sentiment analysis and emotion detection. Covering such topics as community language processing and semantic analysis, this book is essential for data scientists, data analysts, IT specialists, scientists, researchers, academicians, and students.

Money as a Global Phenomenon

Econometric Analysis of Cross Section and Panel Data, second edition

Air Quality Monitoring, Assessment and Management

Inherent Logic and Basic Framework

Application of a Principal Component Analysis, (PCA), to Identify the Factors That Affect the Performance and the Fees of the Different Categories of Hedge Funds

Handbook of Multi-Commodity Markets and Products

*The comprehensive guide to working more effectively within the multi-commodity market. The Handbook of Multi-Commodity Markets and Products is the definitive desktop reference for traders, structurers, and risk managers who wish to broaden their knowledge base. This non-technical yet sophisticated manual covers everything the professional needs to become acquainted with the structure, function, rules, and practices across a wide spectrum of commodity markets. Contributions from a global team of renowned industry experts provide real-world examples for each market, along with tools for analyzing, pricing, and risk managing deals. The discussion focuses on convergence, including arbitrage valuation, econometric modeling, market structure analysis, contract engineering, and risk, while simulated scenarios help readers understand the practical application of the methods and models presented. Gradual deregulation and the resulting increase in diversity and activity have driven the evolution of the traditionally segmented market toward integration, raising important questions about opportunity identification and analysis in multi-commodity deals. This book helps professionals navigate the shift, providing in-depth information and practical advice. Structure and manage both simple and sophisticated multi-commodity deals Exploit pay-off profiles and trading strategies with a diversified set of commodity prices Develop more accurate forecasting models by considering additional metrics Price energy products and other commodities in segmented markets with an eye toward specific structural features As one of the only markets strong enough to boom during the credit crunch, the commodities markets are growing rapidly. Combined with increasing convergence, this transition presents potentially valuable opportunities for the development of a robust multi-commodity portfolio. For the professional seeking deeper understanding and a more effective strategy, the Handbook of Multi-Commodity Markets and Products offers complete information and expert guidance.*

*Describes the mathematical and logical foundations at a level that does not presume advanced mathematical or statistical skills. It illustrates how to do factor analysis with several of the more popular packaged computer programs. Essentials of Time Series for Financial Applications serves as an agile reference for upper level students and practitioners who desire a formal, easy-to-factor introduction to the most important time series methods applied in financial applications (pricing, asset management, quant strategies, and risk management). Real-life data and examples developed with EViews illustrate the links between the formal apparatus and the applications. The examples either directly exploit the tools that EViews makes available or use programs that by employing EViews implement specific topics or techniques. The book balances a formal framework with as few proofs as possible against many examples that support its central ideas. Boxes are used throughout to remind readers of technical aspects and definitions and to present examples in a compact fashion, with full details (workout files) available in an on-line appendix. The more advanced chapters provide discussion sections that refer to more advanced textbooks or detailed proofs. Provides practical, hands-on examples in time-series econometrics Presents a more application-oriented, less technical book on financial econometrics Offers rigorous coverage, including technical aspects and references for the proofs, despite being an introduction Features examples worked out in EViews (9 or higher)*

*This volume provides an accessible and up-to-date account of the difficulties that the Zimbabwean economy and its population experienced during the crisis which peaked in 2008. It details the suffering and chaos that befell the country with dramatic socio-economic consequences on growth, macroeconomic stability, service delivery, livelihoods, and development. The volume seeks to provide a political economy analysis of leadership and economic management in developing economies based on Zimbabwe's experience. It examines the triggers of the crisis, and the negative impact on productive sectors such as manufacturing and agriculture, social sectors such as education and health, and on financial services. The volume will be of interest to students of policy and economic management, as well as to government departments, central banks in developing countries, development agencies, donors, and NGOs.*

Macroeconometrics and Time Series Analysis

Market Risk Analysis, Practical Financial Econometrics

Automatic Leading Indicator (ALI) Method Versus Macro Econometric Structural Models (MESMs)

Engineering Management

Aplikasi SPSS Dan Eviews Dalam Analisis Data Penelitian

What It Is and How To Do It

*"An introduction to the field of financial econometrics, focusing on providing an introduction for undergraduate and postgraduate students whose math skills may not be at the most advanced level, but who need this material to pursue careers in research and the financial industry"---*

*This book occupies a unique position in the field of statistical analysis in the behavioural and social sciences in that it targets learners who would benefit from learning more conceptually and less computationally about statistical procedures and the software packages that can be used to implement them. This book provides a comprehensive overview of this important research field with an emphasis on visual support for learning and better understanding. The primary focus is on fundamental concepts, procedures and interpretations of statistical analysis within a single broad illustrative research context. The book covers a wide range of descriptive, correlational and inferential statistical procedures as well as more advanced procedures not typically covered in introductory and intermediate statistical texts. It is an ideal reference for postgraduate students as well as for researchers seeking to broaden their conceptual exposure to what is possible in statistical analysis.*

Publisher Description

*A practical guide to selecting and applying the most appropriate model for analysis of cross section data using EViews. "This book is a reflection of the vast experience and knowledge of the author. It is a useful reference for students and practitioners dealing with cross sectional data analysis ... The strength of the book lies in its wealth of material and well structured guidelines ..." Prof. Yohanes Eko Riyanto, Nanyang Technological University, Singapore "This is superb and brilliant. Prof. Agung has skillfully transformed his best experiences into new knowledge ... creating a new way of understanding data analysis." Dr. I Putu Gede Ary Suta, The Ary Suta Center, Jakarta Basic theoretical concepts of statistics as well as sampling methods are often misinterpreted by students and less experienced researchers. This book addresses this issue by providing a hands-on practical guide to conducting data analysis using EViews combined with a variety of illustrative models (and their extensions). Models having numerically dependent variables based on a cross-section data set (such as univariate, multivariate and nonlinear models as well as non-parametric regressions) are concentrated on. It is shown that a wide variety of hypotheses can easily be tested using EViews. Cross Section and Experimental Data Analysis Using EViews: Provides step-by-step directions on how to apply EViews to cross section data analysis - from multivariate analysis and nonlinear models to non-parametric regression Presents a method to test for all possible hypotheses based on each model Proposes a new method for data analysis based on a multifactorial design model Demonstrates that statistical summaries in the form of tabulations are invaluable inputs for strategic decision making Contains 200 examples with special notes and comments based on the author's own empirical findings as well as over 400 illustrative outputs of regressions from EViews Techniques are illustrated through practical examples from real situations Comes with supplementary material, including work-files containing selected equation and system specifications that have been applied in the book This user-friendly introduction to EViews is ideal for Advanced undergraduate and graduate students taking finance, econometrics, population, or public policy courses, as well as applied policy researchers.*

Economic Management in a Hyperinflationary Environment

Renewable-Energy-Driven Future

The 19th International Conference on Industrial Engineering and Engineering Management

Analysis of Cross Section, Time Series and Panel Data with Stata 15.1

Cross Section and Experimental Data Analysis Using EViews

Time Series Data Analysis Using EViews

The Current Index to Statistics (CIS) is a bibliographic index of publications in statistics, probability, and related fields.

**In order to promote the sustainable development of renewable energy and renewable-energy-driven technologies, Renewable-Energy-Driven Future: Technologies, Modelling, Applications, Sustainability and Policies provides a comprehensive view of the advanced renewable technologies and the benefits of utilizing renewable energy sources. Discussing the ways for promoting the sustainable development of renewable energy from the perspectives of technology, modelling, application, sustainability and policy, this book includes the advanced renewable-energy-driven technologies, the models for renewable energy planning and integration, the innovative applications of renewable energy sources, decision-support tools for sustainable assessment and ranking of renewable energy systems, and the regulations and policies of renewable energy. This book can benefit the researchers and experts of renewable energy by helping them to have a holistic view of renewable energy. It can also benefit the policymakers and decision-makers by helping them to make informed decisions. Presents the advanced renewable-energy-driven technologies and the innovative applications of renewable energy sources Develops the models for the efficient use of renewable energy, decision-making and the investigation of its climate and economic benefits Investigates the sustainability of renewable energy systems Features the regulations and policies of renewable energy**

**Principles of Econometrics, Fifth Edition, is an introductory book for undergraduate students in economics and finance, as well as first-year graduate students in a variety of fields that include economics, finance, accounting, marketing, public policy, sociology, law, and political science. Students will gain a working knowledge of basic econometrics so they can apply modeling, estimation, inference, and forecasting techniques when working with real-world economic problems. Readers will also gain an understanding of econometrics that allows them to critically evaluate the results of others' economic research and modeling, and that will serve as a foundation for further study of the field. This new edition of the highly-regarded econometrics text includes major revisions that both reorganize the content and present students with plentiful opportunities to practice what they have read in the form of chapter-end exercises.**

**Triggered by the US subprime mortgage crisis in 2007, the Financial Tsunami is the most serious global financial crisis since the Great Depression. This book studies financial stability in terms of its determining factors, causal mechanisms and institutional requirements. It aims at understanding how to construct a mechanism for maintaining long-term financial stability. The book focuses on economic analysis of the understanding what China can and should do to safeguard its economic and financial stability. In its assessment and discussion of financial stability in China, this book takes full account of China's specific conditions and constructs an index system for the country. It also reflects on the country's monetary policy, government functions and behavior, fluctuations in real estate prices, and financial security network design. The book contributes to better understanding of financial stability in transition economies. It proposes a systematic solution to financial instability in China and strategies for building a mechanism to maintain financial stability in the country.**

Financial Econometric Modeling

Applications

Testing For Normality

Contemporary Issues in Mining

Illustrating Statistical Procedures: Finding Meaning in Quantitative Data

**Application of a Principal Component Analysis, (PCA), Based on the Macroeconomic Factors, Namely, Personal Consumption Expenditures, Gross Private Domestic Investment, Net Export of Goods and Services and Government Consumption Expenditures and Gross Investment that Constitute The US GDP.**

This book introduces econometric analysis of cross section, time series and panel data with the application of statistical software. It serves as a basic text for those who wish to learn and apply econometric analysis in empirical research. The level of presentation is as simple as possible to make it useful for undergraduates as well as graduate students. It contains several examples with real data and Stata programmes and interpretation of the results. While discussing the statistical tools needed to understand empirical economic research, the book attempts to provide a balance between theory and applied research. Various concepts and techniques of econometric analysis are supported by carefully developed examples with the use of statistical software package, Stata 15.1, and assumes that the reader is somewhat familiar with the Stata software. The topics covered in this book are divided into four parts. Part I discusses introductory econometric methods for data analysis that economists and other social scientists use to estimate the economic and social relationships, and to test hypotheses about them, using real-world data. There are five chapters in this part covering the data management issues, details of linear regression models, the related problems due to violation of the classical assumptions. Part II discusses some advanced topics used frequently in empirical research with cross section data. In its three chapters, this part includes some specific problems of regression analysis. Part III deals with time series econometric analysis. It covers intensively both the univariate and multivariate time series econometric models and their applications with software programming in six chapters. Part IV takes care of panel data analysis in four chapters. Different aspects of fixed effects and random effects are discussed here. Panel data analysis has been extended by taking dynamic panel data models which are most suitable for macroeconomic research. The book is invaluable to students and researchers of social sciences, business, management, operations research, engineering, and applied mathematics.

The International Conference on Industrial Engineering and Engineering Management is sponsored by the Chinese Industrial Engineering Institution, CEM, which is the only national-level academic society for Industrial Engineering. The conference is held annually as the major event in this arena. Being the largest and the most authoritative international academic conference held in China, it provides an academic platform for experts and entrepreneurs in the areas of international industrial engineering and management to exchange their research findings. Many experts in various fields from China and around the world gather together at the conference to review, exchange, summarize and promote their achievements in the fields of industrial engineering and engineering management. For example, some experts pay special attention to the current state of the application of related techniques in China as well as their future prospects, such as green product design, quality control and management, supply chain and logistics management to address the need for, amongst other things low-carbon, energy-saving and emission-reduction. They also offer opinions on the outlook for the development of related techniques. The proceedings offer impressive methods and concrete applications for experts from colleges and universities, research institutions and enterprises who are engaged in theoretical research into industrial engineering and engineering management and its applications. As all the papers are of great value from both an academic and a practical point of view, they also provide research data for international scholars who are investigating Chinese style enterprises and engineering management.

Do you want to recognize the most suitable models for analysis of statistical data sets? This book provides a hands-on practical guide to using the most suitable models for analysis of statistical data sets using EViews - an interactive Windows-based computer software program for sophisticated data analysis, regression, and forecasting - to define and test statistical hypotheses. Rich in examples and with an emphasis on how to develop acceptable statistical models, Time Series Data Analysis Using EViews is a perfect complement to theoretical books presenting statistical or econometric models for time series data. The procedures introduced are easily extendible to cross-section data sets. The author: Provides step-by-step directions on how to apply EViews software to time series data analysis Offers guidance on how to develop and evaluate alternative empirical models, permitting the most appropriate to be selected without the need for computational formulae Examines a variety of time series models, including continuous growth, discontinuous growth, seemingly causal, regression, ARCH, and GARCH as well as a general form of nonlinear time series and nonparametric models Gives over 250 illustrative examples and notes based on the author's own empirical findings, allowing the advantages and limitations of each model to be understood Describes the theory behind the models in comprehensive appendices Provides supplementary information and data sets An essential tool for advanced undergraduate and graduate students taking finance or econometrics courses. Statistics, life sciences, and social science students, as well as applied researchers, will also find this book an invaluable resource.

In this article, we have tested the correlation and covariance relationships that the natural logarithmic yearly returns of the macroeconomic variables in terms of personal consumption expenditures, gross private domestic investment, net export of goods and services and government consumption expenditures and gross investment, have on the US Gross domestic product, (GDP). We have found through the correlation matrix that most of the correlation coefficients of the macroeconomic variables are greater than 0.5 and they show very strong positive linear correlation. There is also linear weak negative and positive correlation between the macro variables. In terms of dimensionality reduction, we have found that factors 1 and 2 have an eigenvalues greater than 1. Specifically, factor 1 has a value of 3.14 and factor 2 has a value of 1.09. Thus, the factors that we will retain are two. Concerning, eigenvalues figures, we have found that the proportion for factor 1 is 62.73% and for factor 2 is 21.74% of the total variance. The first two components namely account for 84.47% of the total variation. Most of the residuals of the common covariance matrix are positive, which mean that the variables increase together. The orthonormal loadings biplot shows that the first component has the highest proportion of total variation, which is 62.7% and positive loadings for all five variables. The second component has a value of 21.7% of total variation. It has a positive variable loadings for government consumption expenditures and gross investment, (GCEGI) and negative variable loadings for cross private domestic investment, (GPD), and net export of goods and services, (NEGS). The total dataset includes annual data starting from 1980 to 2012 and total to 33 observations. The total data of the logarithmic yearly returns account to 32 observations. The data was obtained from the US Bureau of Economic Analysis, (BEA).

Introduction to Factor Analysis

Advances in Tourism, Technology and Systems

Multivariate Time Series Analysis and Applications

Mastering Business Intelligence with MicroStrategy

Economic Review

EViews Guide for Introductory Econometrics for Finance

The new edition of this influential textbook, geared towards graduate or advanced undergraduate students, teaches the statistics necessary for financial engineering. In doing so, it illustrates concepts using financial markets and economic data. R Labs with real-data exercises, and graphical and analytic methods for modeling and diagnosing modeling errors. These methods are critical because financial engineers now have access to enormous quantities of data. To make use of this data, the powerful methods in this book for working with quantitative information, particularly about volatility and risks, are essential. Strengths of this fully-revised edition include major additions to the R code and the advanced topics covered. Individual chapters cover, among other topics, multivariate distributions, copulas, Bayesian computations, risk management, and integration. Suggested prerequisites are basic knowledge of statistics and probability, matrices and linear algebra, and calculus. There is an appendix on probability, statistics and linear algebra. Practicing financial engineers will also find this book of interest.

It is common knowledge that slavery and indenture were characterized by long hours of physical labor, restriction of movement and other basic human freedoms, and severe punishment for violations of draconian labor laws. Less well known is the fact that nutrition was very deficient and a range of infectious diseases maimed, debilitated and killed on a large scale. In trying to narrow the knowledge gap with respect to Guyana, Ramesh Ganpat shows that extremely poor sanitary conditions, a bad hygiene and malnutrition hastened widespread infections and created a vicious cycle. The British protected its own soldiers, officials and colonists by establishing a medical enclave that lasted until Emancipation in 1838. Former slaves were then "quarantined" to neglected and decaying villages and Indians to plantations. Concern with health conditions appeared only during periods of epidemics and even then it was essentially for the protection of Europeans. Colonial medicine opened the way for stereotyping, labeling, racialization of disease, neutralization of potential leaders in the struggle for justice, and crystallization of the idea that Europeans were superior to Blacks and Indians. Shorter stature and shorter life expectancy are good indications that slaves and indentured immigrants fared considerably less well than Europeans. Several infectious diseases sickened and fell Blacks and Indians, including malaria and undiagned fevers, pneumonia and bronchitis, diarrhea and enteritis, tuberculosis, pneumonia and hookworm. The conquest of malaria in the early 1950s accelerated the epidemiological transition from communicable to chronic noncommunicable diseases, and today NCDs account for some three-quarters of all deaths in Guyana. Malaria has reemerged, fueled by a gold boom that consumes huge amounts of mercury. The potentially adverse public health consequences of this relatively new dynamic, the combined trio, have been neglected.

Current Index to Statistics. Applications, Methods and Topics

Financial Econometrics

Technologies, Modelling, Applications, Sustainability and Policy

Essentials of Time Series for Financial Applications