

handbook of statistics 42

Financial, Macro and Micro
Econometrics Using R

Edited by
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Financial, Macro and Micro Econometrics Using R, Vol 42

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The scope of the handbook covers many topics of practical interest to quantitative scientists, especially in economics and finance

A Volume in the Handbook of Statistics

KEY FEATURES

- Presents chapters authored by distinguished, honored researchers who have received awards from the *Journal of Econometrics* or the *Econometric Society*
- Includes descriptions and links to resources and free, open-source R
- Gives readers what they need to jumpstart their understanding regarding the state-of-the-art

DESCRIPTION

Financial, Macro and Micro Econometrics Using R, Volume 42, provides state-of-the-art information on important topics in finance and econometrics, including stochastic frontiers, fractional responses, specification testing and model selection, Mixed data, causal analysis and forecasting, AdaBoost algorithms, big data, asset bubbles and crises, corporate investments, productivity, classification, forecasting, nonstandard problems, threshold cointegration, financial market jumps and co-jumps, applications to data from India and Philippines, among other topics.



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