



Econometrics of short and unreliable time series /

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Monografía

The disappearance of central planned economies left politicians, researchers, consultants, and academics with an interest in economies in transition in vagueness about the actual state of the economy and its short and medium term prospects. This volume provides the reader with information on how to deal with the statistical shortcomings of economies in transition. Most economic variables published for these countries tend to encompass a short period of time or they possess a low measurement quality. Moreover, most of the series are subject to structural breaks, due to the change in the patterns of economic reactions over time. The contributions in this volume show various ways to solve or at least to lessen the before mentioned problems

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