



Advances in markov-switching models : applications in business cycle research and finance /

Hamilton, James D.

Raj, Baldev

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Monografía

This book surveys new advances in Markov-switching models with applications to business cycle research and finance. The extensive editors' introduction surveys the existing methods and new results of the last decade. Individual chapters study features of the U.S. and European business cycles, with particular focus on the role of monetary policy, oil shocks, co-movements among key variables, and the short-run versus long-run consequences of an economic recession. The book also features extensive analysis of currency crises and the possibility of bubbles or fads in stock prices. A concluding chapter offers useful new results on testing for this kind of regime-switching behaviour. Overall, the book provides a state-of-the-art overview of methods and results for estimation and uses of Markov-switching time-series models

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Baratz Innovación Documental

- Gran Vía, 59 28013 Madrid
- (+34) 91 456 03 60
- informa@baratz.es