UTFES'18 Seminer İle İlgili Bilgiler

Kaynak: Asteriou, D., Hall, S.G . Applied Econometrics, 3rd Edition, Palgrave McMillan: New York.

Yazılım: Eviews, GAUSS

Temel regresyon analizi: Tahmin, varsayımların testi ve varsayımlardan sapmaların düzeltilmesi		
Birim Kök Analizi		
ADF	Dickey, D.A., Fuller, W.A., 1979. Distribution of the estimators for autoregressive time series with a unit root. Journal of the American Statistical Society75, 427–431.	Eviews
PP	Phillips, P.C.B., Perron, P., 1988. Testing for a unit root in time series regressions. Biometrica 75, 335–346.	Eviews
DF-GLS	Elliott, G., Rothenberg, T.J., Stock, J.H., 1996. Efficient tests for an autoregressive unit root. Econometrica 64,813–836.	Eviews
KPSS	Kwiatkowski, D., Phillips, P.C.B., Schmidt, P., Shin, Y., 1992. Testing the null hypothesis of stationary against the alternative of a unit root. Journal of Econometrics 54,159–178.	Eviews
VAR Analizi		
VAR	Sims, C.A., Stock, J.H., Watson, M.W., 1990. Inference in linear time series models with some unit roots. Econometrica 58, 133–144.	Eviews
	Koop, G., Pesaran, M.H., Potter, S.M., 1996. Impulse response analysis in nonlinear multivariate models. Journal of Econometrics 74, 119–147.	
	Pesaran, M.H., Shin, Y., 1998. Generalized impulse response analysis in linear multivariate models. Economics Letters 58, 17–29.	
Eşbütünleşme Analizi		
EG Testi	Engle, R.F. ve Granger, C.W.J. (1987), Co-Integration and Error Correction: Representation, Estimation, and Testing, Econometrica 55, 251-276	Eviews
PO Testi	Phillips, P. C. B.; Ouliaris, S. (1990). "Asymptotic Properties of Residual Based Tests for Cointegration". Econometrica 58 (1): 165–193. JSTOR 2938339.	Eviews
Johansen ve VEC	Johansen, S. (1988). Statistical Analysis of Cointegration Vectors. Journal of Economic Dynamics and Control, 12, 231-254.	Eviews
	Johansen, S. ve Juselius, K. (1990), Maximum Likelihood Estimation and Inference on Cointegration with Applications to the Demand for Money, Oxford Bulletin of Economics and Statistics 52 (2), 169–210.	

	Juselius, S (1999). Models and Relations in Economics and Econometrics. Journal of Economic Methodology, 6, 259-290	
	Lütkepohl, H., Kratzig, M. (2004), "Applied Time Series Econometrics", Cambridge University Press, Cambridge, England.	
ARDL	Pesaran, M. H. and Shin, Y. (1999), An Autoregressive Distributed Lag Modelling Approach to Cointegration Analysis. in S. Strom (ed), Econometrics and Economic Theory in the 20th Century: The Ragnar Frisch Centennial Symposium. 1998. Chapter 11, Cambridge University Press, Cambridge.	Eviews
	Pesaran, M.H. and Pesaran, B. (1997), Working with Microfit 4.: Interactive Econometric Analysis. Oxford: Oxford University Press.	
	Pesaran, M. H., Shin, Y. and Smith, R. J. (2001), Bounds Testing Approaches to the Analysis of Level Relationship, Journal of Applied Econometrics, 16, 289–326.	

Eşbütünleşme Tahmincileri

Dinamik OLS	Stock, James H. and Mark Watson (1993). "A Simple Estimator of Cointegrating Vectors In Higher Order Integrated Systems," Econometrica, 61, 783-820.	Eviews
FMOLS	Phillips, Peter C. B. and Bruce E. Hansen (1990). "Statistical Inference in Instrumental Variables Regression with I(1) Processes," Review of Economics Studies, 57, 99-125.	
CCR	Park, Joon Y. (1992). "Canonical Cointegrating Regressions," Econometrica, 60, 119-143.	

Nedensellik Testleri

Standart Granger	Granger, C.W.J., 1969. Investigating causal relations by econometric models and cross-spectral methods. Econometrica 37, 424–438.	Eviews
VEC Granger	Granger, C.W.J., 1969. Investigating causal relations by econometric models and cross-spectral methods. Econometrica 37, 424–438.	Eviews
Dolado-Lütkepohl	Dolado, J. J., Lütkepohl, H. (1996). "Making Wald Tests Work for Cointegrated VAR Systems", Econometric Reviews, 15, 369–386.	Eviews
Toda-Yamamoto	Toda, H.Y.,Yamamoto, T., 1995. Statistical inference in vector autoregression with possibly integrated processes. Journal of Econometrics 66,225–250.	Eviews
Bootstrap Toda-Yamamoto	Hacker, R. S. and Hatemi-J, A. (2006). Tests for causality between integrated variables using asymptotic and bootstrap distributions: theory and application. Applied Economics, 38, 1489-1500.	GAUSS
Fourier Toda-Yamamoto	Nazlioglu, S., Gormus, A., Soytas, U. (2016) "Oil Prices and Real Estate Investment Trusts (REITs): Gradual-Shift Causality and Volatility Transmission Analysis". *Energy Economics* 60(1): 168-175. Gormus, A., Nazlioglu, S., Soytas, U. (2018) "High-Yield Bond and Energy Markets". *Energy Economics* 69: 101-110. Nazlioglu, S., Soytas, U., Gormus, A. (2018) "Oil prices and Monetary Policy in Emerging Markets: Structural Shifts in Causal Linkages". *Emerging Markets Finance and Trade.* Forthcoming.	GAUSS