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Regime-switching Behavior of the Term

Structure of Forward Markets Elena Tchernykh, William H. Branson, 2005 This paper presents techniques for modelling and estimating the behavior of financial market price or return differentials that follow non linear regime switching behaviour The methodology to be used here is estimation of variants of threshold autoregression TAR models In the basic model the differentials are random within a band defined by transactions costs and contract risk they occasionally jump outside the band and then follow an autoregressive path back towards the band The principal reference is Tchernykh 1998 The application here is to deviations from covered interest parity CIP between forward foreign exchange FX markets in Hong Kong and the Philippines We have observed that these deviations from the band follow irregular steps rather than single jumps Therefore a Modified TAR model MTAR that allows for this behaviour is also estimated The estimation methodology is a regime switching maximum likelihood procedure The estimates can provide indicators for policy makers of the market s expectation of crisis and could also provide indicators for the private sector of convergence of deviations to their usual bands The TAR model has the potential to be applied to differentials between linked pairs of financial market prices more generally Macroeconomics William H. Branson, 1989 Macroeconomics William H. Branson, James M. NBER website Litvack, 1976 An introduction to macroeconomics National income determinations the static equilibrium model Sectoral demand functions and extensions of the basic model Extensions of the basic model Macroeconomics, eBook, Global Edition Andrew B. Abel, Ben S. Bernanke, Dean Croushore, 2016-08-18 The full text downloaded to your computer With eBooks you can search for key concepts words and phrases make highlights and notes as you study share your notes with friends eBooks are downloaded to your computer and accessible either offline through the Bookshelf available as a free download available online and also via the iPad and Android apps Upon purchase you ll gain instant access to this eBook Time limit The eBooks products do not have an expiry date You will continue to access your digital ebook products whilst you have your Bookshelf installed Demonstrating a balanced treatment of both classical and Keynesian economics Macroeconomics presents macroeconomic theory in a big picture way Comprehensive coverage makes it easy for instructors to align chapters to fit their own syllabi and the text helps instructors prepare students to analyse real macroeconomic data used by policy makers and researchers. This text uses a unified approach based on a single economics model that provides students with a clear understanding of macroeconomics and its classical and Keynesian assumptions The 9th Edition features new applications boxes and problems throughout and reflects recent events and developments in the field in light of recent crises in the United States and Europe Macroeconomics, Global Edition Andrew B. Abel, Ben S. Bernanke, Dean Croushore, 2019-12-24 For courses in intermediate macroeconomics Demonstrating a balanced treatment of both classical and Keynesian economics Macroecomomics presents macroeconomic theory in a big picture way Comprehensive coverage makes it easy for instructors to align chapters to fit their own syllabi and the text helps students analyse real macroeconomic data used by policy makers and researchers This text takes a unified approach based on a single economics model that

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