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Finance and Economics Discussion Series: Recent Developments in Bootstrapping Time Series

United States Federal Reserve Board, Jeremy Berkowitz, Lutz Kilian

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****. In recent years, several new parametric and nonparametric bootstrap methods have been proposed for time series data. Which of these methods should applied researchers use? We provide evidence that for many applications in time series econometrics parametric methods are more accurate, and we identify directions for future research on improving nonparametric methods. We explicitly address the important, but...

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