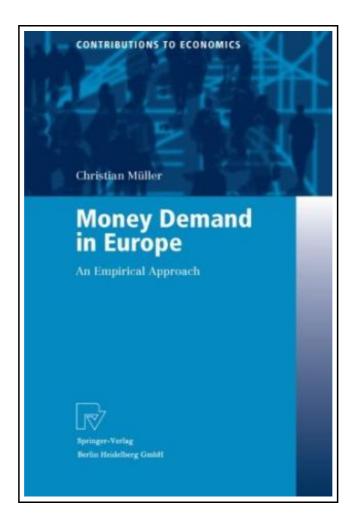
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Book Condition: New. Publisher/Verlag: Physica-Verlag | An Empirical Approach | The first of January 1999 marked the beginning of a macroeconomic experi ment without precedent in modern history. For the first time eleven European countries agreed to abolish their local currencies in favour of a single one, the Euro. Not surprisingly, the necessary preparatory process has been accompanied by an intensive discussion about the best way to manage the new Euro currency properly. To spur on that discourse was the principal motivation for this thesis. The introductory chapter attempts to bridge economic and econometric views on money demand analysis. It should help to motivate estimation proce dures and to standardize interpretation techniques, hopefully initiating further discussion in that direction. It intends to make the following chapters more accessible. In this thesis I approach the general subject in two principle ways. In chapter 3 I consider technical issues dealing with time series with shifts in the mean. Two years ago, Helmut Liitkepohl and Pentti Saikkonen asked me to join in on a related project which became the cornerstone of this chapter. I have very much appreciated the highly instructive collaboration with both these scholars. | 1 Introduction.- 2 Economic and Econometric Concepts.- 2.1 Introduction.- 2.2 Economics of the Demand for Money.- 2.2.1 A Specific-to-General Approach. - 2.2.2 Economic Theory and Implications for Empirical Applications. - 2.3 System Analysis of Money Demand Functions.- 2.3.1 Choice of Variables.- 2.3.2 The Statistical Model, the Long-and Short-run.- 2.3.3 Economic Relationships & Cointegration Hypotheses.- 2.3.4 Efficient Estimation and Weak Exogeneity.- 2.3.5 Identification Issues.- 2.4 Summary. Econometric Analysis and Economic Interpretation.- 3 Unit Root Tests for Time Series with a Structural Break.- 3.1 Introduction.- 3.2 Models for Time Series with Level Shifts.- 3.2.1 Estimation of Nuisance Parameters.- 3.3 The Test Statistics.- 3.4 Flexible Shifts, Computational Issues and Extensions.-...

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