

Continuous Time Econometric Modelling (Recent Advances in Econometrics)



Continuous Time Econometric Modelling is concerned with a new and more realistic type of econometric model pioneered by Bergstrom, in which the economy is assumed to be adjusting continuously rather than at regular intervals of time, such as quarterly and annually. It is divided into three sections. Part I looks at theoretical models of cyclical growth which have provided the basis for much of the applied work on continuous time macroeconomic models. Part II is concerned with econometric methodology and includes papers on estimation, testing, forecasting and optimal control. In particular, it includes recent material in which the author develops powerful new methods of exact Gaussian estimation for higher order continuous time dynamic models. These methods are, potentially, of practical importance for increasing the accuracy of economic forecasts. It also includes a chapter on hypothesis testing. Part III is concerned with applications and includes material on the well-known Bergstrom-Wymer continuous time and macroeconomic model of the United Kingdom and a chapter applying exact Gaussian estimation methods to a continuous time model of demand for consumer durable goods in the United Kingdom.

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