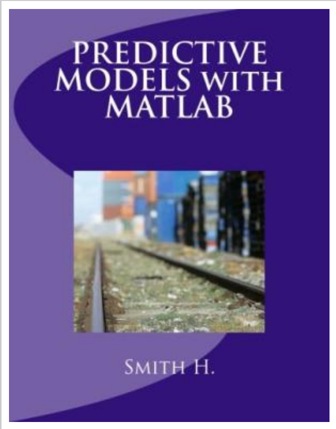

Predictive Models with MATLAB (Paperback)

By SMITH H

Createspace Independent Publishing Platform, United States, 2016. Paperback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****.This book focuses on in-depth treatment of predictive econometric models. The most important content is as follows: - Conditional Mean Models - Specify Conditional Mean Models Using ARIMA - Autoregressive Model - AR Model Specifications - Moving Average Model - MA Model Specifications - Autoregressive Moving Average Model - ARMA Model Specifications - ARIMA Model Specifications - Multiplicative ARIMA Model - Multiplicative ARIMA Model Specifications - ARIMA Model Including Exogenous Covariates - ARIMAX Model Specifications - Impulse Response Function - Box-Jenkins Differencing vs. ARIMA Estimation - Monte Carlo Simulation of Conditional Mean Models - Monte Carlo Forecasting of Conditional Mean Models - MMSE Forecasting of Conditional Mean Models - Parametric Regression Analysis - Linear Regression with Interaction Effects - Linear Regression Output and Diagnostic Statistics - Stepwise Regression - Robust Regression - Ridge Regression - Partial Least Squares PLS - Generalized Linear Models - Poissin Regression - Logistic Regression - Probit Regression - Nonlinear Regression.

Reviews

A top quality publication as well as the typeface used was intriguing to learn. Yes, it is play, still an amazing and interesting literature. I discovered this publication from my i and dad suggested this book to learn.

-- ***Prof. Louvenia Flatley***

This publication is wonderful. I actually have go through and i am sure that i am going to going to study once more once more down the road. I am easily could get a enjoyment of studying a written book.

-- ***Mozelle Halvorson***