

Multivariate Analysis



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Structural Sensitivity in Econometric Models Edwin Kuh, John W. Neese and Peter Hollinger Provides a pathbreaking assessment of the worth of linear dynamic systems methods for probing the behavior of complex macroeconomic models. Representing a major improvement upon the standard "black box" approach to analyzing economic model structure, it introduces the powerful concept of parameter sensitivity analysis within a linear systems root/vector framework. The approach is illustrated with a good mediumsize econometric model (Michigan Quarterly Econometric Model of the United States). EISPACK, the Fortran code for computing characteristic roots and vectors has been upgraded and augmented by a model linearization code and a broader algorithmic framework. Also features an interface between the algorithmic code and the interactive modeling system (TROLL), making an unusually wide range of linear systems methods accessible to economists, operations researchers, engineers and physical scientists. 1985 (0-471-81930-1) 324 pp. Linear Statistical Models and Related Methods With Applications to Social Research John Fox A comprehensive, modern treatment of linear models and their variants and extensions, combining statistical theory with applied data analysis. Considers important methodological principles underlying statistical methods. Designed for researchers and students who wish to apply these models to their own work in a flexible manner. 1984 (0 471-09913-9) 496

pp. Statistical Methods for Forecasting Bovas Abraham and Johannes Ledolter This practical, user-oriented book treats the statistical methods and models used to produce short-term forecasts. Provides an intermediate level discussion of a variety of statistical forecasting methods and models and explains their interconnections, linking theory and practice. Includes numerous time-series, autocorrelations, and partial autocorrelation plots. 1983 (0 471-86764-0) 445 pp.

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