



Money, Measurement and Computation

By Binner, Dr Jane M. (Editor)

Palgrave Macmillan, UK, 2006. Hardcover. Book Condition: New. Dust Jacket Condition: New. First Edition. 280 Pages. NEW. In this book leading researchers from universities around the world bring together new ideas on measurement and computation of indices from the financial sector. The book is divided into three parts. The first part contains two papers which present particularly new ideas and applications on models of the supply and demand for monetary assets in the UK. The first paper by William Barnett, Barry Jones, Milka Kirova, Travis Nesmith and Meenakshi Pasupathy explores some of the more popular cases in which cointegration is used as a basis for the construction of linear models and, and runs tests for nonlinearity of the linear combination of the cointegrated variables. The second, by John Conlon, Robert Dorsey and Norman Womer estimates the money aggregator function, using a new functional form that has a number of properties which make it useful for representing money aggregator functions. The second part contains five papers on new approaches to hypothesis testing and data analysis. This includes a new approach to the smoothing problem by Erwin Diewert and Tim Wales and developing tests for a global maximum by Robert Dorsey and...



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