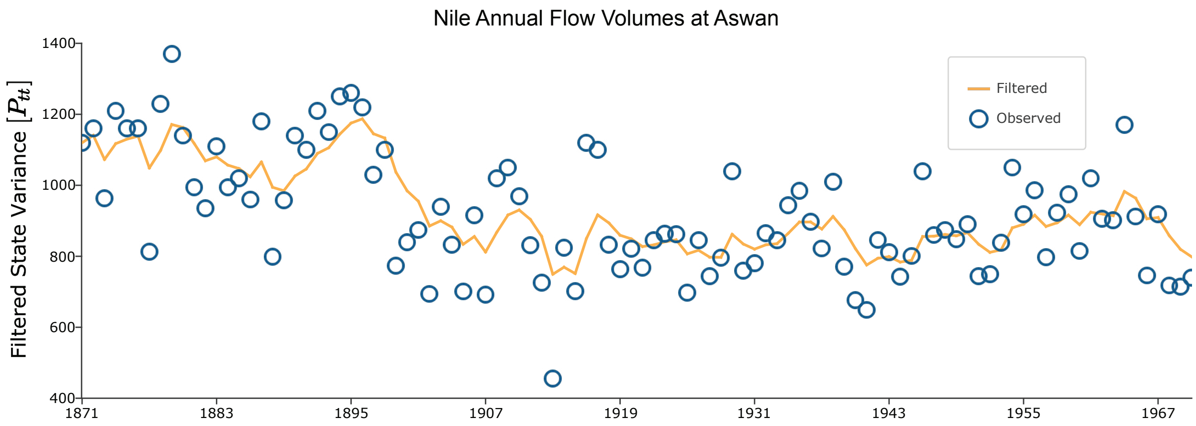
GAUSS Time Series MT 3.0

Comprehensive treatment of time series models, including model diagnostics, MLE estimation, and forecasts.



New features include:

- Improved tools for panel data analysis
- State space estimation for ARIMA family models
- More user-friendly syntax including optional arguments and string formulas.

Efficient and robust estimation of cutting edge time series models:

- ARIMA family models (ARIMAX, SARIMA, VARMAX, SVARIMA)
- Error correction models
- GARCH family models (GARCH, IGARCH, GJRGARCH, GARCHM)
- Least squares dummy variables (LSDV)
- Non-linear time series models: Switching regression, structural break models and threshold autoregressive models (TAR)
- Kalman filter function

Powerful model selection and assessment tools:

- Parameter instability tests: Chow forecast, CUSUM test of coefficient equality, Hansen-Nyblom test, and rolling regressions
- ACF and PACF reports and plots
- AIC, BIC, and Adjusted-R2 for goodness-of-fit analysis
- Pesaran, Frees and Friedman tests for cross-dependence
- Cluster and robust standard error functions

Extensive unit root and cointegration tests:

- Augmented Dickey-Fuller (ADF), GLS-ADF, Phillips-Perron and KPSS tests
- Zivot-Andrews
- Johansen's trace and eigenvalues statistics and ADF cointegration test

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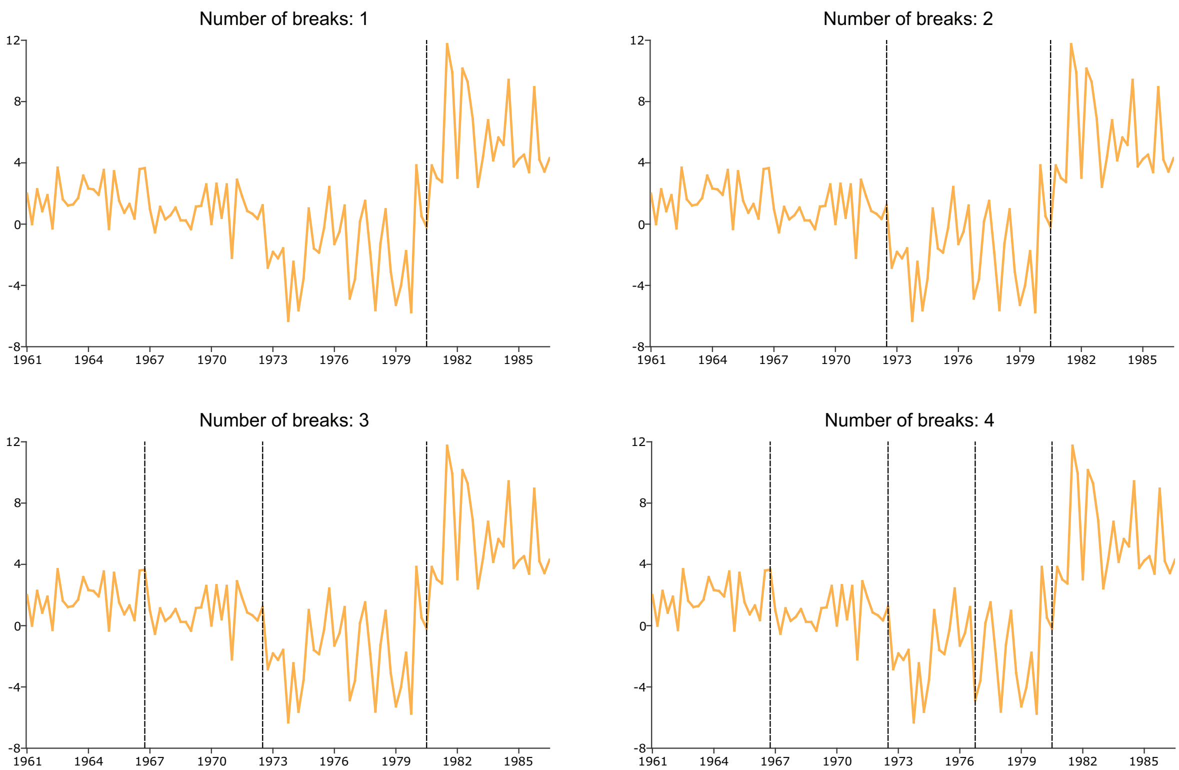

Panel series estimation and diagnostics tools:

- Dynamic panel data models
- One-way fixed and random effects
- F-tests , Lagrange multiplier tests and Hausman specification test
- IPS, LLC and Breitung and Das unit root tests
- Panel series data management tools including format conversion, gap elimination, sorting functions, and much more

Resources to get you started:

- Full suite of example programs provide templates for model implementation.
- Completely revised manual with more function examples and clear function explanations.

Requires:

GAUSS 17

Platforms:

Windows, Mac and Linux

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