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Oil prices and Macroeconomics variables relationship: TVP ...
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Three specifications are considered one TVP-AR(1) model one TVP-AR(2) model and one TVP-VAR(1) model. The models are evaluated on five countries during the period 1980-2013 using quarterly data. TVP-models are used to account for the changing expectations the homebuyers ' are assumed to have and the non-linearity that follows from their

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Applied economic forecasting using time series methods ...
The time varying parameter (TVP) model assumes $\beta = \beta_0 + \beta_1 t + \beta_2 t^2 + \dots$ Note: the TVP model nests the single break model by setting $\beta_1 = 0$, $\beta_2 = 0$ otherwise. The hypotheses of interest are then $H_0: \beta_1 = 0$ constant $H_1: \beta_1 > 0$ Nyblom (1989) derives the locally best invariant test as the Lagrange ...