

LEARNING ECONOMETRICS  
USING GAUSS  
A COMPUTER HANDBOOK  
TO ACCOMPANY

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INTRODUCTION TO  
THE THEORY  
AND PRACTICE  
OF ECONOMETRICS

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Second Edition

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# Learning Econometrics Using Gauss Rar

**D. S. G. Pollock**



## Learning Econometrics Using Gauss Rar:

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*GAUSS Programs for the Estimation of State-space Models with ARCH Errors* Maral Kichian, Bank of Canada, 2000 The purpose of this paper is to explain the use of the GAUSS programs developed to estimate a state space model with autoregressive conditional heteroskedastic ARCH errors The programs are based on the Harvey Ruiz Sentana 1992 paper are flexible and allow the user to estimate a wide variety of economic models with or without ARCH errors The impetus for writing these programs came from the need to estimate an unobserved components model with ARCH expectations for the explicit purposes of estimating Canadian potential output and forecasting inflation Section 2 of the paper presents the model and explains notations Section 3 explains the GAUSS code indicating which parts to modify in order to set up a particular model Section 4 contains two examples that demonstrate the flexibility and limitations of the code      EBOOK: Econometrics with Online Learning Centre CAMERON, 2005-02-16 EBOOK Econometrics with Online Learning Centre      The Econometric Analysis of Time Series Andrew C. Harvey, 1990 Provides an integrated approach to the estimation testing and specification of econometric models Describes general principles of estimation and testing within a maximum likelihood framework Focuses on model specification and dynamic models

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