Colóquios do DFM

Prof. Dr. Renato Vicente

EACH-USP

Visualizing Long Term Economic Relationships with Cointegration Maps

We employ the Bayesian framework to define a cointegration measure aimed to represent long term relationships between time series. For visualization of these relationships we introduce a dissimilarity matrix and a map based on the Sorting Points Into Neighborhoods (SPIN) technique, which has been previously used to analyze large data sets from DNA arrays. We exemplify the technique in three data sets: US interest rates, monthly inflation rates and gross domestic product growth rates.

Dia: 15/03/2007 - 14 horas
Sala DE-25
(Bloco Didático das Exatas)