

Cambridge University Press

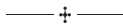
978-0-521-87549-3 - A Continuous Time Econometric Model of the United Kingdom with Stochastic Trends

Albert Rex Bergstrom and Khalid Ben Nowman

Copyright Information

[More information](#)

A Continuous Time Econometric Model of the United Kingdom with Stochastic Trends



Albert Rex Bergstrom

University of Essex

Khalid Ben Nowman

University of Westminster



CAMBRIDGE
UNIVERSITY PRESS

Cambridge University Press

978-0-521-87549-3 - A Continuous Time Econometric Model of the United Kingdom with Stochastic Trends

Albert Rex Bergstrom and Khalid Ben Nowman

Copyright Information

[More information](#)

CAMBRIDGE UNIVERSITY PRESS

Cambridge, New York, Melbourne, Madrid, Cape Town, Singapore, São Paulo

Cambridge University Press

32 Avenue of the Americas, New York, NY 10013-2473, USA

www.cambridge.org

Information on this title: www.cambridge.org/9780521875493

Estate of Albert Rex Bergstrom and Khalid Ben Nowman 2007

© Cambridge University Press 2007

This publication is in copyright. Subject to statutory exception and to the provisions of relevant collective licensing agreements, no reproduction of any part may take place without the written permission of Cambridge University Press.

First published 2007

Printed in the United States of America

A catalog record for this publication is available from the British Library.

Library of Congress Cataloging in Publication Data

Bergstrom, A. R. (Albert Rex)

A continuous time econometric model of the United Kingdom with stochastic trends / Albert Rex Bergstrom, Khalid Ben Nowman.

p. cm.

Includes bibliographical references and index.

ISBN-13: 978-0-521-87549-3 (hardback)

ISBN-10: 0-521-87549-8 (hardback)

1. Great Britain – Economic policy – Econometric models. 2. Finance – Great Britain – Econometric models. 3. Econometric models.

4. Stochastic processes. I. Nowman, Khalid Ben, 1962– II. Title.

HC256.7.B47 2007

330.941'086 – dc22 2006037265

ISBN 978-0-521-87549-3 hardback

Cambridge University Press has no responsibility for the persistence or accuracy of URLs for external or third-party Internet Web sites referred to in this publication and does not guarantee that any content on such Web sites is, or will remain, accurate or appropriate.