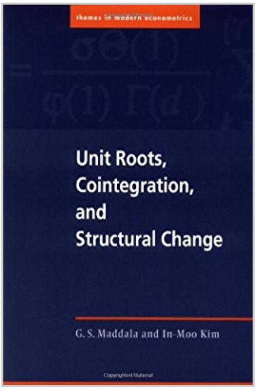

Unit Roots, Cointegration, and Structural Change (Themes in Modern Econometrics)

By G. S. Maddala, In-Moo Kim

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Time series analysis has undergone many changes during recent years with the advent of unit roots and cointegration. This textbook by G. S. Maddala and In-Moo Kim is based on a successful lecture program and provides a comprehensive review of these topics as well as structural change. G. S. Maddala is one of the most distinguished writers of graduate and undergraduate econometrics textbooks today and Unit Roots, Cointegration and Structural Change represents a major contribution that will be of interest both to specialists and graduate and undergraduate students.

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Review
"This well-written book is sure to become a must-read for empirical researchers as well as upper-level graduate students who are contemplating dissertation work in theoretical time series econometrics...This book is a welcome addition to books on time series analysis." Mathematical Reviews

About the Author
G.S. MADDALA passed away in June 1999 and had been a leading figure in the econometrics profession for more than three decades. At the time of his death, he held the University Eminent Scholar Professorship in the Department of Economics at Ohio State University. His previous university affiliations include Stanford University, University of Rochester and University of Florida.

Kim is Professor of Economics at Sung Kyun Kwan University, Seoul, Korea.

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