ANEXO BILIOGRÁFICO

- Abadir, K. M., y J. R. Magnus (2005). *Matrix Algebra*. Cambridge University Press.
- Adda, J., y R. Cooper (2003). *Dynamic Economics: Quantitative Methods and Applications.* MIT Press.
- Ahn, S. C. y P. Schmidt, (1995). "Efficient Estimation of Models for Dynamic Panel Data", Journal of Econometrics, Vol. 68, pp. 5-27.
- Alegre, J., Juaneda, N. y Rivera, A. (1999). "Microeconometría: Models d' eleccio discreta i models amb dabes de panel". UIB: Palma de Mallorca.
- Allais, M. (1978). "Posibilidad y peligros de la utilización del método matemático en economía", en Dagum (1978).
- Amemiya, T. (1994). *Introduction to Statistics and Econometrics*, Harvard University Press.
- Anderson, T. y C. Hsiao (1982). "Formulation and Estimation of Dynamic Models using Panel Data", J*ournal of Econometrics*, 18, 67-82.
- Angrist, J. D. y A. B. Krueger (2001). "Instrumental Variables and the Search for Identification: From Supply and Demand to Natural Experiments", *Journal of Economic Perspectives.* Vol. 15, Núm. 4.
- Anselin, L. (2001). "Spatial Econometrics", in B. Baltagi (ed.), *A Companion to Theoretical Econometrics*, Blackwell, Oxford.
- **Apostol, T. M. (2001).** *Calculus.* **Ed. Reverté.**
- Arellano, M. (2003). *Panel Data Econometrics.* Oxford University Press, Oxford.
- Arellano, M. y O. Bover.
  —(1995). "Another Look at the Instrumental Variable Estimation of Error-Components Models", *Journal of Econometrics*, Vol. 68, pp. 29-51.
  —(1991). "Some Tests of Specification for Panel Data: Monte Carlo Evidence and an Application to Employment Equations." *Review of Economic Studies*, Vol. 58 (2), April, pp. 277-297.
  —(1990). "La econometría de datos de panel", I*nvestigaciones Económicas*, Vol. XIV, núm. 1, 3-45.
- Armenta, L., J. De la Cruz y L. A. Lagunas (2001). *Modelo de análisis y prospectiva económica aplicada MAPEA*. Trillas, México.
- Arroyo, P. y O. Guerra (2000). "El futuro de la economía mexicana: tres escenarios prospectivos, 1999-2030", en Millán, J. y A. Alonso (eds.). *México 2030. Nuevo siglo, nuevo país.* FCE, México.
- Astori, D. (1983). *Enfoque crítico de los modelos de contabilidad social.* 4a. ed, Siglo XXI. México, cap. VI.
- Attanasio, O.P., L. Picci y A. Scorcu, (2000). "Saving, Growth and Investment: A Macroeconomic Analysis Using a Panel of Countries", *Review of Economics and Statistics*, 82, pp. 182-211.
- Ayres, F. (1990). *Cálculo diferencial.* Ed. McGraw-Hill.
- Azariadis, C. (1993). *Intertemporal Macroeconomics.* Blackwell.

- Baldani, J., J. Bradfield y R. Turner (2005). *Mathematical Economics.* 2nd ed., Thompson-South Western.
- Balke, N. S. y T. B. Forby (1997). "Treshold Cointegration." *International Economic Review* 38, 627-43.
- Ball, L. (1998). "Policy Rules for Open Economies", NBER *Working Paper Series.* Núm. 6760, National Bureau of Economic Research, Cambridge.
- Baltagi, B. H.
  —(2005). *Econometric Analysis of Panel Data*, third edition, Wiley, New York.
  —(2000). "Nostationary Panels, "Panel Cointegration, and Dynamic Panels." *Advances in Econometrics*, 15. Amsterdam: Elsevier Science, 2000.
  —(1995). *Econometric Analysis of Panel Data*. John Wiley & Sons.

- Barbancho, A. (1976). *Fundamentos y posibilidades de la econometría.* Ariel, 4ª. Ed. Barcelona.
- Barro, R., (1991), "Economic Growth in a Cross Section of Countries", *Quarterly Journal of Economics*, Vol. 106, pp. 407-443.
- Bazdresch, C. N. Bucay, S Loaeza y N. Lustig (compiladores) (1992). *México. auge, crisis y ajuste.* Colección Lecturas, No. 73. FCE. México.
- Beltrán del Río, A. et al. (1991). *Macroeconometric Model Building of Latin American Countries*, 1965-1985, en Klein, L., R. Bodkin & K. Marwah L.
- Bendesky, L. (1983). "Espacio, tiempo y economía: la tradición de Adam Smith", *Investigación Económica.* Núm. 165, julio-septiembre. UNAM, México.
- Bernanke, B. y F., Mishkin (1997). "Inflation Targeting: A New Framework for Monetary Policy?", *Journal of Economic Perspectives.* Num. 2, Vol. 11.
- Bernard, A.B. y S.N. Durlauf, (1995). "Convergence in International Output", *Journal of Applied Econometrics*, Vol. 10, pp. 97-108-
- Berndt, E. R. (1991). *The Practice of Econometrics Classic and Contemporay.* Addison-Wesley: New York.
- Bertalanffy, L. (1968). *General Systems Theory. Fundations, Development, Applications.* George Braziller, New York.
- Binder, M., C. Hsiao y M. H. Pesaran (2005.) "Estimation and Inference in Short Panel Vector Autoregressions with Unit Roots and Cointegration", *Econometric Theory*, 21, 795-837.
- Blanco, J. (2003). "La UNAM y el desarrollo Nacional", *Economía Informa.* Núm. 321, noviembre. UNAM. México.
- Blossfeld, H. P. y Rohwer, G. (2002) *Techniques of Event History Modeling : New Approaches to Causal Analysis.* [Second edition of above], Lawrence Urbaum Associates. (Harder; no discussion of discrete time models; illustrations using the software TDA)
- Bodkin, R.; L. Klein y K. Marwah (1991). *A History of Macroeconometric Model Building.* Billing and Sons Ltd. Worrester, England.
- Box, G. E. P. y G. M. Jenkins (1994). *Time Series Analysis: Forecasting and Control.* Prentice Hall, Reinsel, G.C. Englewood Cliffs, N. J.

- Box-Steffensmeier, J. M. y B.S. Jones, (2004). *Event History Modeling: a Guide for Social Scientists.* Cambridge University Press, Cambridge.
- Brayton, F., A. Levin, R. Tryon y J. C. Williams (1997). *The Evolution of Macro Models at the Federal Reserve Board.* Federal Reserve Board, Washington, D. C.
- Brendt R. E. (2000). *The Practice of Econometrics: Classic and Contemporary.* Addison-Wesley.
- Brooks, Chris (2003). *Introductory econometrics for finance.* Cambridge University Press.
- Burns, P. Engle y Mezrich (1998) "Volatilities and Correlations for Asynchronous Data", *Journal of Derivative.*
- Cabrer, B. (2000). "Predicción y economía: conceptos básicos", *Quaderns de treball.* Facultad de ciencias económicas y empresariales: Universidad de Valencia, 96.
- Cabrer, B., A. Sancho y G. Serrano (2001). *Microeconometría y decisión.* Ed. Pirámide, España.
- Cabrera, J. y R. A. Miguel (2002). "Inflación y cambio en el patrón de consumo", *Economía Informa.* Núm. 309, julio-agosto. Facultad de Economía, UNAM.
- Cagan, P. (1956). "The Monetary Dynamics of Hiperinflation." Milton Friedman, ed., *Studios in the Quantity Theory of Money.* Chicago, III.: University of Chicago Press. pp. 25-120.
- Campbell, J. Y., A. W. Lo y A.C. MacKinlay (1997). *The Econometrics of Financial Markets.* Princeton University Press.
- CAPEM (varios años). *Análisis y proyecciones de la economía mexicana.* México.
- Capiello, E. y S. Sheppard (2002). "Asymmetric Dynamic Correlations of Global Equity and Bond Returns", European Central Bank Discussion Paper
- Caputo, M. R. (2005). *Foundations of Dynamic Economic Analysis.* Cambridge University Press.
- Casar, J. y J. Ros. (1985) "Ahorro y balanza de pagos: un análisis de las restricciones al crecimiento económico en México", *Economía Mexicana*, Centro de Investigación y Docencia Económicas, núm. 7, México.
- Cassidy, J. (1996). "La decadencia de la economía", *The New Yorker*, 2 de diciembre. Reproducido en *Ciencia ergo sum*, Vol. 5, Núm. 1, marzo, 1998.
- Cassoni, A. (1991). "Pruebas de diagnóstico en el modelo econométrico", *Documentos de Trabajo.* CIDE, México.
- Castro, C.; E. Loría y M. A. Mendoza (1997). *Eudoxio: modelo macroeconométrico de la economía mexicana.* 1ª reimpresión (2000), UNAM, México.
- Charemza, W. y D. Deadman (1999). *New Directions in Econometric Practice. General to Specific Modelling, Cointegration and Vector Autoregression.* 2nd ed. Edward Elgar, UK.
- Chiang, A. C. (1992). *Elements of Dynamic Optimization.* Mc-Graw Hill.
- Chiang, A. C. y K. Wainwright (2005). *Fundamental Methods of Mathematical Economics*, 4th ed., Mc-Graw Hill-Irwin.
- Churchman, C. W. (1989). *Enfoque de sistemas.* 14a. impresión, Diana.
- CIDE
  —(2000). "Los impuestos en México. ¿Quién y cómo se pagan?", suplemento especial de *La Jornada.*

—(1993). *Economía Mexicana*. Número Especial. Serie Temática. Núm. 2. México.

- Clements, M. P. y D. Hendry (1998). *Forecasting Economic Time Series*. Cambridge.
- Cleves, M., W.W. Gould, y R. Gutierrez (2002). *An Introduction to Survival Analysis Using Stata*. Stata Press, College Station TX. (Great book by StataCorp staff, but about continuous time data only)
- Collette, J. P. (1998). *Historia de las matemáticas I*. Siglo XXI editores. 3ª ed. México.
- Côté, D., K. John. L. Jean-Paul, L. Ying y P. St-Amant (2003). *A Comparison of Twelve Macroeconomic Models of the Canadian Economy*. Technical Report No. 94. Bank of Canada, Canada.
- Cuthbertson, K. (1996). *Quantitative Financial Economics*. Wiley, Chichester, etc.
- Dagum, C. (ed.) (1978). *Metodología y crítica económica*. Colección Lecturas Mexicanas, Núm. 26. FCE, México.
- Dagum, C. y E. M. B. de Dagum (1971). *Introducción a la econometría*, Siglo XXI, 1a. ed., México.
- Davidson, R. y J. McKinnon (1993). *Estimation and Inferences in Econometrics*. University Press: Oxford.
- De Brouwer, G. y N. Ericsson (1998). "Modeling Inflation in Australia." *Journal of Business and Economi Statistics,* 16, 433-49.
- De la Fuente, A. (2000). *Mathematical Methods and Models for Economists*. Cambridge University Press.
- DeGroot, M. y M. Schervish (2001). *Probability and Statistics*. Reading, MA: Addison-Wesley, 2001.
- Diebold, F. (1999). *Elementos de Pronósticos*. Internacional Thomson Editores, México.
- Dornbusch, R., S. Fischer y R. Startz (2002). *Macroeconomía*. 8a. edición. McGraw Hill, España.
- Duan, J. C. (1995). "The GARCH Option Pricing Model," *Mathematical Finance* 5, 13-32.
- Dufour, E. y E. Engle (2000) "Time and the Price Impact of a Trade", *Journal of Finance,* V55N6, pp2467-2498.
- Enders, W. (2004). *Applied Econometrics Time Series*. Willey–VCH.
- Enders, W. y P. Siklos (2001). "Cointegration and Threshold Ajustment." *Journal Business and Economic Statistics* 19, 166-76.
- Engle, W.
  —(2001a) "Financial Econometrics - A New Discipline With New Methods," *Journal of Econometrics*, 100 pp53-56.
  —(2001b), "GARCH101: The Use of ARCH/GARCH Models in Applied Econometrics", *Journal of Economic Perspectives,* 15, 157-168.
  —(1988). "ARIMA and Cointegratión Test of Purchaing Power Parity". *Review of Economics and Statistics*. 70, 504-08.
- Engle. W y M. Lange, (2001). "Measuring, Forecasting and Explaining Time Varying Liquidity in the Stock Market" *Journal of Financial Markets*, V4N2, pp113-142*.*
- Engle, W y S. Manganelli (2002). "CAViaR: Conditional Autoregressive Value at Risk by Regression Quantiles", manuscript UCSD.

- Engle, W. y G. Patton (2002). "Impacts of Trades in an Error-Correction Model of Quote Prices", (with Andrew Patton), forthcoming, *Journal of Financial Markets.*
- Engle, W. y G. Susmel (1993). "Common Volatility in International Equity Markets," *Journal of Business and Economic Statistics,* 11: 167 - 176
- Engsted, T., J. Gonzalo y N. Hardrup (1997). "Testing for Multicointegration." *Economic Letters* 56, 259-66.
- Frank, R. (1992). *Microeconomía y conducta.* McGraw Hill, México.
- Fair, R.
  —(1979). "An Analysis of a Macro-econometric Model with Rational Expectations in the Bond and Stock Markets", *American Economy Review.* Vol. 69.
  —(1994). *Testing Macroeconometric Models.* Library of Congress Catalogin, USA.
  —(1997). *Dynamic Econometrics. Advanced Texts in Econometrics.* Oxford UP.
- Friedman, B. y K. Kuttner. "Money, Income, Prices, and Interest Rates." *American Economic Review* 82 (june 1992), 472-92.
- Fuller, W. A. (1996). *Introduction to Statistical Time Series.* John Wiley, New York.
- Galindo, L. M. (1997). *La metodología econométrica moderna: una versión aplicada.* Cuadernos de trabajo. UACPyP, UNAM.
- Gandolfo, G. (1997). *Economic Dynamics.* Springer.
- Georgescu-Roegen, N. (1978). "Nuevas refelexiones sobre las Delusini dell'econometria de Corrado Gini", en Dagum (ed.) (1978). *Metodología y crítica económica.* Colección Lecturas Mexicanas, Núm. 26. FCE, México.
- Gourieroux, C. y J. Jasiak (2001), *Financial Econometrics,* Princeton University Press.
- Gourieroux, C. (2000), *Econometrics of Qualitative Dependent Variables.* Cambridge University Press, Chapter 12. (Single chapter discussion within an econometrics textbook)
- Granger, C. W. J.
  —1999). *Empirical Modeling in Economics. Specification and Evaluation.* Cambridge University Press.
  —(2001). "Macroeconometrics–Past and Future", *Journal of Econometrics,* 100.
- Granger, Clive W. J. & P. Newbold (1974). "Spurious Regressions in Econometrics", *Journal of Econometrics,* 2.
- Granger, C.W. J. y G. E. Mizon (1993), "Cointegration, error correction, and the econometric analysis of non-stationary data", *Advanced Text in Econometrics,* Oxford University Press, pp. 329.
- Granger, Clive W. J. & P. Newbold (1974). "Spurious Regressions in Econometrics", *Journal of Econometrics,* 2.
- Granger , Clive W. J. & Tae.Hwy Lee (1997). "Multicointegration." *Advances in Econometrics* 81, 65-92.
- Greenaway, D. (1995). "Policy Forum: Macroeconomic Modelling, Macroeconomic Forecasting and Macroeconomic Policy", *The Economic Journal,* 105, July.
- Greene, W. (2000). *Análisis econométrico.* 3ª ed. Prentice Hall, Madrid.
- Greene, W. H. (2000), *Econometric Analysis.* Prentice- Hall.

- Greene, W. (2005), *Econometric Analysis*. 5th edition, Prentice-Hall International, chapter 22.5 (Brief discussion within a standard econometrics textbook).
- Guerrero, V. (2003). *Análisis estadístico de series de tiempo*. Ed. Geo, México.
- Gujarati, D. (2003). *Basic econometrics*. 4th ed. McGraw Hill, USA.
- Hamilton, James D. *Times series analysis*. Princeton (1994).
- Hands, D. W., *Introductory Mathematical Economics*. 2nd edition, Oxford University Press, 2004.
- Hansen, Bruce. "Inference in TAR Models." *Studios in Nonlinear Dynamics and Econometrics* 2 (1997), 1-14.
- Haque, N.U., M.H. Pesaran, y S. Sharma, (2000), "Neglected Heterogeneity and Dynamics in Cross-Country Savings Regressions", in J. Krishnakumar y E. Ronchetti (eds.): Panel Data Econometrics - Future Directions: Papers in Honour of Professor Balestra, Elsevier Science. Available via the Internet: http://www.econ.cam.ac.uk/faculty/pesaran.
- Harvey, Andrew. *Forescasting, Structural Time Series Models, and the Kalman Filter*. Cambridge, 1989.
- Hasbrouck, J. "Measuring the Information Content of Stock Trades", *Journal of Finance*, 66,pp179-207.
- Hausman, J., Andrew Lo y Craig MacKinlay,(1992)"An Ordered Probit Analysis of Transaction Stock Prices," *Journal of Financial Economics*, 31, pp319-379.
- Hendry, D. F. (1980). "Econometrics: Alchemy or science?" *Economica*, 47. Reprinted in Hendry, D. F. (1993), *Econometrics: Alchemy or Science?* Oxford: Blackwell Publishers, and Oxford University Press.
- Hess, P. (2002), *Using Mathematics in Economic Analysis*. Prentice Hall.
- Hevia, O. R. (2000). "Metodología de escenarios: ¿utopía o concreción prospectiva en las ciencias sociales?", *Mundo Nuevo. Revista de Estudios Latinoamericanos.* Núm. 89-90, julio-diciembre. Instituto de Altos Estudios de América Latina, Venezuela.
- Higgens, M. y Anil Bera. "A Class of Nonlinear ARCH Models". I*nternational Economic Review*, 33(1992)
- Holt, Matthew, y Satheesh Aradhyula."Price Risk in Supply Equations: An Application of GARCH Time-Series Models to the U.S. Broiler Market". *Southern Economic Journa,l* 57 (Julio 1990) 230-42.
- Hosmer, D.W. y Lemeshow, S. (1999), *Applied Survival Analysis*. Wiley, New York. (Popular biostatistics text)
- Hoy, M.; J. Livernois, C. McKenna, R. Chris y S. Thanasis (2001) *Mathematics for Economics*. 2nd edition, MIT Press.
- Hsiao, C. (2003). *Analysis of Panel Data*. Cambridge University Press.
- Huang, C. J. y P. S. Crooke (1997), *Mathematics and Mathematica for Economists*. Blackwell Publishers.
- Hull J, y A. White, (1987) "The Pricing of Options on Assets with Stochastic Volatilities", *Journal of Finance,*42,281-300
- Intriligator, M. (1990). *Modelos econométricos, técnicas y aplicaciones*. 1a. ed. FCE, México.

- Intriligator, M.; R. Bodkin y C. Hsiao (1996). *Econometric Models, Techniques and Applications.* 2nd ed. Prentice Hall.

- Jacquier, Polson, y Rossi(1994) "Bayesian Analysis of Stochastic Volatility Models", *Journal of Business and Economic Statistics,* 12,371-389

- Johansen, S.
  —(1988). "Statistical Analisis of Cointegration Vectors", *Journal of Economic Dynamic and Control.* Núm. 12.
  —(1992) "Testing Weak Exogencity and the Order of Cointegration in the UK. Money Demand Date", *Journal of Policy Modeling.* Vol. 14, Núm 3.
  —(1997). "Mathematical and Statistical Modelling of Cointegration", University of Copenhagen: Centre of Excellence, University-City, 148-164, University of Copenhagen.
  —(1997a). "Likelihood Analysis of the I(2) Model", *Scandinavian Journal of Statistics*, 433-462.

- Johnston, J. y J. Di Nardo (1997). *Econometric Methods.* 4th Ed. McGraw-Hill.

- Kamien, M. I. y N. L. Schwartz (1981), *Dynamic Optimization: The Calculus of Variations and Optimal Control in Economics and Management.* North Holland,.

- Kendrick, D. A., R. P. Mercado y H. M. Amman, *Computational Economics* (2006). Princeton University Press.

- Klein, M. W. (2002), *Mathematical Methods for Economics.* 2nd edition, Addison-Wesley.

- Klein, L. & A. Cutiño (2002). *On the Use of High-Frequency Economic Information to Anticipate the Current Quarter GDP: A Study Case for Mexico.* Center for Economic Forecasting of Mexico (CFK), USA.

- Klein, J.P. y Moeschberger, M.L. (2003), *Survival Analysis. Techniques for Censored & Truncated Data.* Springer-Verlag, New York. (Popular Biostatistics Text)

- Larsen, R. y Morris M. (2000). *Introduction to Mathematical Statistics and its Applications.* 3rd ed. Upper Saddle River, NJ: Prentice Hall.

- Ljung, G., y George Box. "On a Measure of Lack of Fit in Time Series Models", *Biometrica*, 65 (1978).

- Ljungqvist, Lars, y Thomas J. Sargent, *Recursive Macroeconomic Theory.* 2nd ed. MIT Press, 2004.

- Lo, A.W. y A.C. MacKinlay (1999). *A Non-Random Walk Down Wall Street.* Princeton University Press.

- Lo,-Andrew-W. y Craig A.- MacKinlay, (1990), An Econometric Analysis of Nonsynchronous Trading, *Journal of Econometrics*; 45 (1-2), July-Aug., pages 181-211.

- López, J. y A. Cruz (2000). "Thirlwall's Law and Beyond: The Latin American Experience", *Journal of Post Keynesian Economics.* Spring, Vol. 22, No. 3.

- Loría, E. (2007). *Econometría.* Ed. Pearson, México.

- Lynch, Steven, *Dynamical Systems with Applications Using Maple.* Birkhäuser, Boston, 2001.

- Maddala, G. S. (2001). *Introduction to Econometrics.* 3th ed. Prentice Hall.

- Maddala, G. (1983). *Limited Dependent and Qualitative Variables in Econometrics.* Cambridge University Press : New York.

- Maddala, G. S. y In-Moo Kim (1998). *Unit Roots Cointegration, and Structural Change.* Cambridge University Press, United Kingdom.
- Maddala, G.S., (1971b). "The Use of Variance Components Models in Pooling Cross-Section and Time-Series Data", *Econometrica*, Vol. 39, pp. 341-360.
- Malinvaud, E. (2004). Econometric Methodology at the Cowles Commission: Rise and Maturity. ‹http://cowles.econ.yale.edu/about-cf/50th/malinvaud.htm›, enero 26, 2004.
- Mc Fadden, D. (1988): Análisis econométrico de los modelos de respuesta cualitativa. *Cuadernos económicos de ICE*, 39. pp. 247-305.
- Mcleod, A. y W.Li. "Diagnostic checking ARMA time series models using squared residual correlations". *Journal of Time Series Analysis*, 4, (1983).
- McNees, S. K. (1988). "How Accurate are Macroeconomic Forecasts", *New England Economic Review*, July/August.
- Medio, Alfredo, y Marji Lines, *Nonlinear Dynamics: A Primer.* Cambridge University Press, 2001.
- Mejía, P. y Z. Hernández (1997). "¿El PIB per capita real de México regresa a su tendencia de largo plazo?" *Documentos de investigación*, El Colegio Mexiquense.
- Mena, H. (1994). "Acerca de la viabilidad de la investigación empírica macroeconométrica en la América Latina", *El Trimestre Económico*. Núm. 244. Vol. LXI, octubre-diciembre. FCE, México.
- Mikosch, Thomas, *Elementary Stochastic Calculus.* World Scientific, 1998.
- Mills, T.C. (1999). *The Econometric Modelling of Financial Time Series,* 2nd ed. Cambridge University Press.
- Miranda, Mario J. y Paul L. Fackler, *Applied Computational Economics and Finance.* MIT Press, 2002.
- Moreno-Brid, J. C. (1999). "Mexico's Economic Growth and the Balance of Payments Constraint: A Cointegration Analysis", *International Review of Applied Economics.* Vol. 13, Núm. 2.
- Mukherjee, C., H.White y M. Wuyts (1998). *Econometrics and date analysis for developing countries.* Routledge. Londres.
- Newbold P. y C. Granjer (1974). "Spurious regressions in econometrics", *Journal of Econometrics.* Num. 2.
- Novshek, William, *Mathematics for Economists.* Academic Press, 1993.
- O'Connor J. J., E. F. Robertson (2003). Mathematics and Statistics, ‹http://www-history.mcs.st-ndrews.ac.uk/history/Mathematicians/Listing.html›OIT.
- O'Connor J.J., E.F. Robertson (2003). *Mathematics and Statistics*, ‹http://www-history.mcs.st-andrews.ac.uk/history/Mathematicians/Listing.html›
- Parlar, Mahmut, *Interactive Operations Research with Maple.* Birkhäuser, Boston, 2000.
- Patinkin, D. (1976). "Keynes and Econometrics: On the Interaction between the Macroeconomic Revolution of the Interwar Period", *Econometrica.* Vol. 44, 6.
- Patterson, K (2000). *An Introduction to Applied Econometrics. A Time Series Approach.* St. Martin's Press.
- Patton, Andrew,(2002), "Modelling Time-Varying Exchange Rate Dependence Using the Conditional Copula", UCSD Discussion Paper

- Peña, J., J. Estavillo, M. E. Galindo, M. J. Leceta y M. Zamora (1999). *Cien ejercicios de econometría.* Ediciones Pirámide. España.
- Pindyck, R. S. y D. Rubinfeld (1998). *Econometric Models and Economic Forecasts.* 4th, McGraw Hill, Singapore.
- Poon, S-H y C.W.J. Granger (2002), "Forecasting Volatility in Financial Markets", Working Paper Strathclyde University
- Puchet, M. (2001). *Enfoque tradicional y moderno de la Econometría: Una presentación informal.* Mimeo, UNAM.
- Pulido, A. y J. Pérez-García (2001). *Modelos econométricos.* Ediciones Pirámide, España.
- Ros, J.
  —(1995). "Mercados financieros, flujos de capital y tipo de cambio en México", *Economía Mexicana.* Vol. IV, Núm. 1: 49-67. CIDE, México.

- Ros, J. y J. Casar (2004). "¿Por qué no crecemos más? *Nexos*, núm. 322, Noviembre. México.

- Rose, Colin, y Murray D. Smith, *Mathematical Statistics with Mathematica.* Springer, 2002.
- Rothman, Philip. "Forecasting asymmetric unemployment rates". *Review of Economics and Statistics*, 80 (1998)
- Ruiz,-M. L. y M. Pliego (1995); *Probabilidad y Estadística.* Editorial AC, Universidad de Madrid.
- Rupra, I. y H. Sabau
  —(1984). "Modelos econométricos para la evaluación de la política económica: una perspectiva metodológica", *Economía Mexicana.* Modelo macroeconómico. Serie temática, Núm. 2. CIDE, México.
  —(1991), "¿Declinación o histéresis? El caso mexicano" *El Trimestre Económico*, vol LVIII (4), núm. 232, octubre-diciembre, p. 759-768.
- Sánchez-Vargas, A. (2002). Vector Autoregressions. *The Probabilistic Reduction Approach Versus the Traditional Approach.* Mimeo. UNAM.
- Sancho, A. y Perez, J. (1995): A Microeconometric Cross Section Model of Turism Demand. XLVth. International Conference of Applied Econometrics Association: Suiza.
- Searle, Shayle R. *Matrix Algebra Useful for Statistics.* John Wiley, New York, 1982.
- Sethi, Suresh P., y Gerald L. Thompson, Optimal Control Theory: Applications to Management Science and Economics. 2nd ed., Springer, 2000.
- Shone, Ronald, Economic Dynamics: Phase Diagrams and Their Economic pplication. Cambridge University Press, 1997.
- Simon, Carl, P., y Lawrence Blume, *Mathematics for Economists.* Norton, 1994.
- Spanos, A.
  —(1986). Statistical Foundations of Econometrics Modelling. Cambridge University Press.
  —(1988). "Towards a Unifying Methodological Framework for Econometric Modelling", *Economics Notes*, Núm. 1, Sienna.

——E. Anderson & G. Syrichas (1997). *AVAR Model for the Monetary Sector of the Cyprus Economy*. University of Cyprus-Central Bank of Cyprus.

——(1999) Probability Theory and Statistical Inference: Econometric Modeling with Observational Data. Cambridge University Press.

——(1986) Statistical Foundations of Econometric Modeling. Cambridge University Press.

- StataCorp (2005), *Stata Statistical Software: Release 9*, Stata Corporation, College Station TX. (See especially the XT Reference Manual. These are software manuals but informative about models too.)

- Sydsaeter, Knut, y Peter J. Hammond, *Mathematics for Economic Analysis*. Prentice Hall, 2002.

- Taylor, Mark. "Estimating Structural Macroeconomic Shocks Through Long-Run Recursive Restrictions on Vector Autoregressive Models: The Problem of Identification". Department of Economics Working Paper: University of Warwick. (2003)

- Thompson A. (1998). *Economics of the Firm; Theory and Practice*. Prentice Hall.

- Wooldridge, J. M. (2001). *Introducción a la econometría*. Thomson Learning.

- Wooldridge, J.M. (2002), *Econometric Analysis of Cross Section and Panel Data*. MIT Press, Cambridge MA, Chapters 10 and 11 and Sections 14.4, 15.8 and 16.8.