TIME SERIES MT 1.0 for GAUSS™ NOW AVAILABLE!

GAUSS™

Features

- **Multi-threaded**
- **LSDV—Least Squares Dummy Variable model**
- **Switch—Hamilton's Regime-Switching Regression model**
- **SVARMAX—Seasonal VARMAX model**

Requirements:

Requires GAUSS Mathematical and Statistical System™ 8.0 or the GAUSS Engine™ 8.0

Platforms:

Available for Windows, LINUX, Sun SPARC, HPUX11, and Mac OS X

Time Series MT 1.0

Time Series MT 1.0 is the latest time series application available for GAUSS™.

The new Time Series MT 1.0 from the makers of GAUSS™ is a thread-safe application. This new product streamlines the creation of large GAUSS™ programs that utilize Time Series models.

Relying on the latest version of the GAUSS Mathematical and Statistical System™, it is both fast and flexible.

Features

- LSDV—Least Squares Dummy Variable model for multivariate data with bias correction of the parameters
- Switch—Hamilton's Regime-Switching Regression model
- SVARMAX—Seasonal VARMAX model: SVARMAX(p,d,q,P,D,Q)s
- TSCS—Time Series Cross-Sectional Regression models
- Thread-safe
- Structured output

Autoregressive Models

Computes estimates of the parameters and standard errors for a regression model with autoregressive errors.

Panel Data

TSCS

- Estimate balanced and unbalanced panel data models

LSDV

- Bias corrected coefficients

VARMA and ARIMA Library

- SVARMAX—Seasonal VARMAX model
- Full Information Maximum Likelihood estimation (exact, unconditional) of VARMA, VARMAX, SVARMAX, ARIMA, ARIMAX and Error Correction Models
- Unit Root and Cointegration Tests
- Multivariate ACF and Indicator Matrices
- Portmanteau Statistics
- Forecasting: Univariate and Multivariate
- Univariate Simulation

Switching Regression

- Bayesian prior
- Constraints on transition probabilities