

TIME SERIES MT 1.0 for GAUSS™ NOW AVAILABLE!



Time Series MT 1.0

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, HPUNIX11, and Mac OS X

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

For More Information Contact:

Aptech Systems Inc.

P.O. Box 250 • Black Diamond, WA 98010 USA

Phone: (425) 432-7855 • FAX: (425) 432-7832

Email: info@Aptech.com • URL: www.Aptech.com