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A comprehensive review of unit roots, cointegration and structural change from a best-selling author.

The human aspect plays an important role in the social sciences. The behaviour of people has become a vital area of focus in the social sciences as well. Recent Trends in Social and Behaviour Sciences contains papers that were originally presented at the International Congress on Interdisciplinary Behavior and Social Sciences, held 4-5 November 201

This is a timely collection of essays utilizing the political economy approach to military spending, primarily by the United States. The articles deal specifically with the relationships between defense spending and: (a) political-business cycles, public opinion and the US-Soviet relationship; (b) military action - i.e. war; (c) economic performance - the trade deficit, guns versus butter issues and fiscal policy.

Hui Huang with help from many people. In particular, Jan Beran wrote many of the long memory functions while acting as a consultant to Insight ful. Siem Jan Koopman helped to incorporate the SsfPack functions into S-PLUS and to write the chapter on state space models. Alexander McNeil and Rene Carmona graciously provided background material and S-PLUS examples for the material in the chapter on modeling extreme values. A number of people were helpful in proofreading the book and testing the soft ware. Particular thanks go to Andrew Bruce, Chuck Curry, Zhuanxin Ding, Ruud Koning, Steve McKinney, David Weitzel, Quan Wen and Bingcheng Yan. Typographical Conventions This book obeys the following typographic conventions: - The italic font is used for emphasis, and also for user-supplied vari ables within UNIX, DOS and S-PLUS commands. - The typewriter font is used for S-PLUS functions, the output of S-PLUS functions and examples of S-PLUS sessions. - S-PLUS objects of a specified class are expressed in typewriter font enclosed in quotations " ". For example, the S-PLUS timeSeries function creates objects of class "timeSeries."

R is a language and environment for data analysis and graphics. It may be considered an implementation of S, an award-winning language initially - veloped at Bell Laboratories since the late 1970s. The R project was initiated by Robert Gentleman and Ross Ihaka at the University of Auckland, New Zealand, in the early 1990s, and has been developed by an international team since mid-1997. Historically, econometricians have favored other computing environments, some of which have fallen by the wayside, and also a variety of packages with canned routines. We believe that R has great potential in econometrics, both for research and for teaching. There are at least three reasons for this: (1) R is mostly platform independent and runs on Microsoft Windows, the Mac family of operating systems, and various favors of Unix/Linux, and also on some more exotic platforms. (2) R is free software that can be downloaded and installed at no cost from a family of mirror sites around the globe, the Comprehensive R Archive Network (CRAN); hence students can easily install it on their own machines. (3) R is open-source software, so that the full source code is available and can be inspected to understand what it really does, learn from it, and modify and extend it. We also like to think that platform independence and the open-source philosophy make R an ideal environment for reproducible econometric research.

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