

From the Author

This book was prepared by the author, who saw the importance of econometric principles, which have played an essential role in explaining their significance in academics and can be applied in various circles. It may or may not be related to economics; this book can be opened the world of analytics.

Introductory and advanced econometrics are two levels of study within the field of econometrics, which focuses on the application of statistical and mathematical methods to analyze economic data. Main key topics are covered by the two parts of this book:

Part I. Introductory and Advanced Econometrics

- Introduction
- Regression Model
- Univariate Time Series: Linear Models
- Stationarity and Unit Roots Tests
- Univariate Time Series: Volatility Models
- Multivariate Time Series Analysis
- Multivariate GARCH models.

Part II. Econometrics Tools Application for Cases Studies of Tourism and Financial Economics

This part of the book applies principles in econometrics derived from all before seven chapters from Part I, in tourism and financial economics. The author has published research papers in scientific journals and updated the information to suit changing times. The author has used the program EVIEWS to analyze and can read more manuals at www.eviews.com. Some people may find it difficult because they do not understand how to use it. This book can help you to understand it.

- Tourist Demand Using VECM and Cointegration;
- Modelling the Growth Rate and Volatility in International Tourist Arrivals;
- Volatility transmission, Comovements, and Spillovers Models with applications to Financial Economics.

Moreover, this book is intended for undergraduate and graduate-level students, including researchers interested in economic analysis. Econometric tools can be applied to real situations. The econometric tools range from essential to advanced levels, including writing

explanations, testing economic theory, forecasting, and making policy recommendations. Emphasis is placed on financial and tourism economics.

However, this book was made possible thanks to RITHA Publishing, allowing the author to follow his dreams. I thank my advisor during my doctoral studies, including my colleagues and students who have completed this book. This book will be helpful and can be used for further development and benefit the reader the next.

Finally, thanks to the contributors who contributed to the successful implementation of this book.

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About Author



The author holds a doctorate in economics from Chiang Mai University, Thailand, and is currently an associate professor of economics. He conducts teaching activities, research, and academic services to communities in the Faculty of Science and Social Sciences, Burapha University, Thailand. In addition, he has expertise in the following areas: econometrics, financial economics, tourism economics, energy economics, and environmental economics.

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