

contributions to economic
analysis

W.E. GRIFFITHS, H. LÖTKEPOHL and M.E. BOCK
Editors

Readings in Econometric Theory and Practice

A Volume in Honor of George Judge

North-Holland

Readings In Econometric Theory

Zvi Griliches, Michael D. Intriligator



Readings In Econometric Theory:

Readings in Econometric Theory J. Malcolm Dowling, Fred R. Glahe, 1970 **Readings in Econometric Theory and Practice** W.E. Griffiths, H. Lütkepohl, M.E. Bock, 2014-06-28 This volume honors George Judge and his many varied and outstanding contributions to econometrics statistics mathematical programming and spatial equilibrium modeling The papers are grouped into four parts each part representing an area in which Professor Judge has made a significant contribution The authors have all benefited in some way directly or indirectly through an association with George Judge and his work The three papers in Part I are concerned with various aspects of pre test and Stein rule estimation Part II contains applications of Bayesian methodology new developments in Bayesian methodology and an overview of Bayesian econometrics The papers in Part III comprise new developments in time series analysis improved estimation and Markov chain analysis The final part on spatial equilibrium modeling contains papers that had their origins from Professor Judge s pioneering work in the 60 s

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An Introduction to Econometric Theory is an essential beginner's guide to the underpinnings of econometrics *A Guide to Econometrics* Peter Kennedy, 2008-02-19 This is the perfect and essential supplement for all econometrics classes from a rigorous first undergraduate course to a first master's to a PhD course Explains what is going on in textbooks full of proofs and formulas Offers intuition skepticism insights humor and practical advice dos and don'ts Contains new chapters that cover instrumental variables and computational considerations Includes additional information on GMM nonparametrics and an introduction to wavelets

The Practice of Econometric Theory Charles G. Renfro, 2009-06-29 Econometric theory as presented in textbooks and the econometric literature generally is a somewhat disparate collection of findings Its essential nature is to be a set of demonstrated results that increase over time each logically based on a specific set of axioms or assumptions yet at every moment rather than a finished work these inevitably form an incomplete body of knowledge The practice of econometric theory consists of selecting from applying and evaluating this literature so as to test its applicability and range The creation development and use of computer software has led applied economic research into a new age This book describes the history of econometric computation from 1950 to the present day based upon an interactive survey involving the collaboration of the many econometricians who have designed and developed this software It identifies each of the econometric software packages that are made available to and used by economists and econometricians worldwide

Introduction to Multiple Time Series Analysis Helmut Lütkepohl, 1993-08-13 This graduate level textbook deals with analyzing and forecasting multiple time series It considers a wide range of multiple time series models and methods The models include vector autoregressive vector autoregressive moving average cointegrated and periodic processes as well as

state space and dynamic simultaneous equations models Least squares maximum likelihood and Bayesian methods are considered for estimating these models Different procedures for model selection or specification are treated and a range of tests and criteria for evaluating the adequacy of a chosen model are introduced The choice of point and interval forecasts is considered and impulse response analysis dynamic multipliers as well as innovation accounting are presented as tools for structural analysis within the multiple time series context This book is accessible to graduate students in business and economics In addition multiple time series courses in other fields such as statistics and engineering may be based on this book Applied researchers involved in analyzing multiple time series may benefit from the book as it provides the background and tools for their task It enables the reader to perform his or her analyses in a gap to the difficult technical literature on the topic

New Introduction to Multiple Time Series Analysis Helmut Lütkepohl, 2007-07-26 This is the new and totally revised edition of Lütkepohl's classic 1991 work It provides a detailed introduction to the main steps of analyzing multiple time series model specification estimation model checking and for using the models for economic analysis and forecasting The book now includes new chapters on cointegration analysis structural vector autoregressions cointegrated VARMA processes and multivariate ARCH models The book bridges the gap to the difficult technical literature on the topic It is accessible to graduate students in business and economics In addition multiple time series courses in other fields such as statistics and engineering may be based on it

Studies in Econometrics, Time Series, and Multivariate Statistics Samuel Karlin, Takeshi Amemiya, Leo A. Goodman, 2014-05-10 Studies in Econometrics Time Series and Multivariate Statistics covers the theoretical and practical aspects of econometrics social sciences time series and multivariate statistics This book is organized into three parts encompassing 28 chapters Part I contains studies on logit model normal discriminant analysis maximum likelihood estimation abnormal selection bias and regression analysis with a categorized explanatory variable This part also deals with prediction based tests for misspecification in nonlinear simultaneous systems and the identification in models with autoregressive errors Part II highlights studies in time series including time series analysis of error correction models time series model identification linear random fields segmentation of time series and some basic asymptotic theory for linear processes in time series analysis Part III contains papers on optimality properties in discrete multivariate analysis Anderson's probability inequality and asymptotic distributions of test statistics This part also presents the comparison of measures multivariate majorization and of experiments for some multivariate normal situations Studies on Bayes procedures for combining independent F tests and the limit theorems on high dimensional spheres and Stiefel manifolds are included This book will prove useful to statisticians mathematicians and advance mathematics students

Essays in Honor of Aman Ullah R. Carter Hill, Gloria Gonzalez-Rivera, Tae-Hwy Lee, 2016-06-29 Volume 36 of Advances in Econometrics recognizes Aman Ullah's significant contributions in many areas of econometrics and celebrates his long productive career

An Introduction to Quantitative Economics Brian Haines, 2018-04-09 Originally published in 1978 This book is designed to enable

students on main courses in economics to comprehend literature which employs econometric techniques as a method of analysis to use econometric techniques themselves to test hypotheses about economic relationships and to understand some of the difficulties involved in interpreting results While the book is mainly aimed at second year undergraduates undertaking courses in applied economics its scope is sufficiently wide to take in students at postgraduate level who have no background in econometrics it integrates fully the mathematical and statistical techniques used in econometrics with micro and macroeconomic case studies

Macroeconometrics Kevin D. Hoover, 2012-12-06 Each chapter of Macroeconometrics is written by respected econometricians in order to provide useful information and perspectives for those who wish to apply econometrics in macroeconomics The chapters are all written with clear methodological perspectives making the virtues and limitations of particular econometric approaches accessible to a general readership familiar with applied macroeconomics The real tensions in macroeconometrics are revealed by the critical comments from different econometricians having an alternative perspective which follow each chapter

Economic Progress and Growth H.M. Scobie, 2013-03-07 This volume puts forward a group of models applied to different economies capturing the progress and growth of their economic systems The models provide a quantified framework for the formulation of economic policy They aid the introduction of targets and policy instruments taking account of constraints in the process of development Also an evaluation of external and internal shocks is taken using a comparative static type of analysis The models take into account constraints which are in the nature of institutional as well as supply constraints Problems of data exist in any quantitative analysis and account was taken of this factor in presenting the models and the results reached Nonetheless the models attempt to specify estimate and simulate a given macroeconomic system Models of this type are not freely available to the interested reader but only in a fragmented way This book puts the efforts of a group of economists worldwide under one cover It is believed that the collection will be of interest both for courses in planning and for those advising these countries such as international organizations research bodies etc Moreover an overview of trade policy and income distributional factors is presented It is hoped that this collection will prove interesting and useful to economists world wide

Russian and Western Economic Thought Vladimir Avtonomov, Harald Hagemann, 2022-10-03 This book examines the interrelations between Russian and European economics from the early 19th century to the present It analyzes how Western economic thinking such as classical economics and the marginal revolution influenced Russian economic thinking and how Western economic ideas were modified and adapted to better reflect the specific Russian circumstances of the time Moreover the contributions in this book show how these modified ideas also influenced Western economists at the end of the 19th century when Russian economics had reached the stage of professionalism and joined the international discourse on the discipline Written by an international selection of respected experts this book provides an overview of the most influential Russian economists and covers a wide range of topics such as the marginal revolution the specific influence of Marxism the evolution of mathematics and statistics

in Russia in the 1890s 1920s and the unique experience of building a planned economy in the Soviet Union It is intended for all scholars and students who are interested in the history of economic thought **Applied Time Series Econometrics** Geda, Alemayehu, 2015-03-16 This book attempts to demystify time series econometrics so as to equip macroeconomic researchers focusing on Africa with solid but accessible foundation in applied time series techniques that can deal with challenges of developing economic models using African data **Econometrics** Badi H. Baltagi, 2007-12-03 Here at last is the fourth edition of the textbook that is required reading for economics students as well as those practising applied economics Not only does it teach some of the basic econometric methods and the underlying assumptions behind them but it also includes a simple and concise treatment of more advanced topics from spatial correlation to time series analysis This book s strength lies in its ability to present complex material in a simple yet rigorous manner This superb fourth edition updates identification and estimation methods in the simultaneous equation model It also reviews the problem of weak instrumental variables as well as updating panel data methods

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