

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

W.E. Griffiths, H. Lütkepohl, M.E. Bock



Readings In Econometric Theory:

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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

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

New Introduction to Multiple Time Series Analysis Helmut Lütkepohl, 2007-07-26

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Econometrics Badi H. Baltagi, 2007-11-21

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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