contributions to economic analysis

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Readings in Econometric Theory and Practice

A Volume in Honor of George Judge

North-Holland

Readings In Econometric Theory

H.M. Scobie

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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 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

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 Time Series Analysis and Macroeconometric Modelling Kenneth Frank Wallis, 1995-01-01 An excellent reference volume of this author's work bringing together articles published over a 25 year span on the statistical analysis of economic time series large scale macroeconomic modelling and the interface between them Aslib Book Guide This major volume of essays by Kenneth F Wallis features 28 articles published over a quarter of a century on the statistical analysis of economic time series large scale macroeconometric modelling and the interface between them The first part deals with time series econometrics and includes significant early contributions to the development of the LSE tradition in time series econometrics which is the dominant British tradition and has considerable influence worldwide Later sections discuss theoretical and practical issues in modelling seasonality and forecasting with applications in both large scale and small scale models The final section summarizes the research programme of the ESRC Macroeconomic Modelling Bureau a unique comparison project among economy wide macroeconometric models 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

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

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A Guide to Modern Economics Michael Bleaney, Prof David Greenaway, 1996-07-04 This work provides a valuable review of the most important developments in economic theory and application over the last decade Comprising twenty seven specially commissioned overviews the volume presents a comprehensive and student friendly quide to contemporary economics Previously published by Routledge as part of the Companion to Contemporary Economic Thought these essays are made available here for the first time in a concise paperback edition A Guide to Modern Economics will be a valuable quide to all those who wish to familiarize themselves with the most recent developments in the discipline **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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