

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

**William E. Griffiths, Helmut
Lütkepohl, Mary Ellen Bock**



Readings In Econometric Theory:

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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

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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

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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 guide 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 guide to all those who wish to familiarize themselves with the most recent developments in the discipline **Applied Time Series**

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