

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

**R. Carter Hill, Gloria Gonzalez-
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Readings In Econometric Theory:

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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

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

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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 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 **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 Information Sources John T. Fletcher, 2014-05-20 Information Sources in Economics Second Edition aims to bring together all sources of information in the field of economics into one convenient form as well as present a picture of the international scene in the disciplines covered in the book The text discusses the different sources of information such as the different kinds of libraries bibliographic tools such as encyclopedias dictionaries directories and almanacs periodicals unpublished material and statistics sources The book also related branches of economics such as macroeconomics industrial and agricultural economics as well as their related literature The monograph is recommended for students and practitioners in the field of economics who are in need of sources of information on economics especially those who are engaged in studies **Econometrics** Badi Hani Baltagi, 2002 As well as specification testing Gauss Newton regressions and regression diagnostics In addition the book features a set of empirical illustrations that demonstrate some of the basic results The empirical exercises are solved using several econometric software packages *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

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