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Econometric Theory Journal

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A concise treatment of modern econometrics and statistics,

including underlying ideas from linear algebra, probability theory, and computer programming. This book offers a cogent and concise treatment of econometric theory and methods along with the underlying ideas from statistics, probability theory, and linear algebra. It emphasizes foundations and general principles, but also features many solved exercises, worked examples, and code listings. After mastering the material presented, readers will be ready to take on more advanced work in different areas of quantitative economics and to understand papers from the econometrics literature. The book can be used in graduate-level courses on foundational aspects of econometrics or on fundamental statistical principles. It will also be a valuable reference for independent study. One distinctive aspect of the text is its integration of traditional topics from statistics and econometrics with modern ideas from data science and machine learning; readers will encounter ideas that are driving the current development of statistics and increasingly filtering into econometric methodology. The text treats programming not only as a way to work with data but also as a technique for building intuition via simulation. Many proofs are followed by a simulation that shows the theory in action. As a primer, the book offers readers an entry point into the field, allowing them to see econometrics as a whole rather than as a profusion of apparently unrelated ideas.

These essays explore state-of-the-art theoretical and applied advances in econometrics.

Panel Data Econometrics: Theory introduces econometric modelling. Written by experts from diverse disciplines, the volume uses longitudinal datasets to illuminate applications for a variety of fields, such as banking, financial markets, tourism and transportation, auctions, and experimental economics. Contributors emphasize techniques and applications, and they accompany their explanations with case studies, empirical exercises and

supplementary code in R. They also address panel data analysis in the context of productivity and efficiency analysis, where some of the most interesting applications and advancements have recently been made. Provides a vast array of empirical applications useful to practitioners from different application environments Accompanied by extensive case studies and empirical exercises Includes empirical chapters accompanied by supplementary code in R, helping researchers replicate findings Represents an accessible resource for diverse industries, including health, transportation, tourism, economic growth, and banking, where researchers are not always econometrics experts

When learning econometrics, what better way than to be taught by one of its masters. In this significant new volume, John Chipman, the eminence grise of econometrics, presents his classic lectures in econometric theory. Starting with the linear regression model, least squares, Gauss-Markov theory and the first principals of econometrics, this book guides the introductory student to an advanced stage of ability. The text covers multicollinearity and reduced-rank estimation, the treatment of linear restrictions and minimax estimation. Also included are chapters on the autocorrelation of residuals and simultaneous-equation estimation. By the end of the text, students will have a solid grounding in econometrics. Despite the frequent complexity of the subject matter, Chipman's clear explanations, concise prose and sharp analysis make this book stand out from others in the field. With mathematical rigor sharpened by a lifetime of econometric analysis, this significant volume is sure to become a seminal and indispensable text in this area.

A stand-alone textbook in matrix algebra for econometricians and statisticians - advanced undergraduates, postgraduates and teachers.

The purpose of this volume is to honour a pioneer in the field of

econometrics, A. L. Nagar, on the occasion of his sixtieth birthday. Fourteen econometricians from six countries on four continents have contributed to this project. One of us was his teacher, some of us were his students, many of us were his colleagues, all of us are his friends. Our volume opens with a paper by L. R. Klein which discusses the meaning and role of exogenous variables in structural and vector-autoregressive econometric models. Several examples from recent macroeconomic history are presented and the notion of Granger-causality is discussed. This is followed by two papers dealing with an issue of considerable relevance to developing countries, such as India; the measurement of the inequality in the distribution of income. The paper by C. T. West and H. Theil deals with the problem of measuring inequality of all components of total income within a region, rather than just labour income. It applies its results to the regions of the United States. The second paper in this group, by N. Kakwani, derives the large-sample distributions of several popular inequality measures, thus providing a method for drawing large-sample inferences about the differences in inequality between regions. The techniques are applied to the regions of Cote d'Ivoire. The next group of papers is devoted to econometric theory in the context of the dynamic, simultaneous, linear equations model. The first, by P. J.

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.

This edited collection concerns nonlinear economic relations that involve time. It is divided into four broad themes that all reflect the work and methodology of Professor Timo Teräsvirta, one of the leading scholars in the field of nonlinear time series econometrics. The themes are: Testing for linearity and functional form, specification testing and estimation of nonlinear time series models in the form of smooth transition models, model selection and econometric methodology, and finally applications within the area of financial econometrics. All these research fields include contributions that represent state of the art in econometrics such as testing for neglected nonlinearity in neural network models, time-varying GARCH and smooth transition models, STAR models and common factors in volatility modeling, semi-automatic general to specific model selection for nonlinear dynamic models, high-dimensional data analysis for parametric and semi-parametric regression models with dependent data, commodity price modeling, financial analysts earnings forecasts based on asymmetric loss function, local Gaussian correlation and dependence for asymmetric return dependence, and the use of bootstrap aggregation to improve forecast accuracy. Each chapter represents original scholarly work, and reflects the intellectual impact that Timo Teräsvirta has had and will continue to have, on the profession.

Econometric Theory and Methods International Edition provides a unified treatment of modern econometric theory and practical econometric methods. The geometrical approach to least squares is emphasized, as is the method of moments, which is used to motivate a wide variety of estimators and tests. Simulation methods, including the bootstrap, are introduced early and used extensively.

The book deals with a large number of modern topics. In addition to bootstrap and Monte Carlo tests, these include sandwich covariance matrix estimators, artificial regressions, estimating functions and the generalized method of moments, indirect inference, and kernel estimation. Every chapter incorporates numerous exercises, some theoretical, some empirical, and many involving simulation.

These books comprise papers examining the latest developments in economic theory, applied economics and econometrics presented at the Seventh World Congress of the Econometric Society in Tokyo in August 1995. The topics were carefully selected to represent the most active fields in the discipline over the past five years. Written by the leading authorities in their fields, each paper provides a unique survey of the current state of knowledge in economics. Designed to make the material accessible to a general audience of economists, these volumes should be helpful to anyone with a good undergraduate training in economics who wishes to follow new ideas and tendencies in the subject.

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