estimation and inference in econometrics

Russell Davidson

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Davidson Mackinnon Estimation And Inference In Econometrics

Jiyuan Zhang

Davidson Mackinnon Estimation And Inference In Econometrics:

Estimation and Inference in Econometrics Russell Davidson,James G. MacKinnon,1993 Offering students a unifying theoretical perspective this innovative text emphasizes nonlinear techniques of estimation including nonlinear least squares nonlinear instrumental variables maximum likelihood and the generalized method of moments but nevertheless relies heavily on simple geometrical arguments to develop intuition One theme of the book is the use of artificial regressions for estimation inference and specification testing of nonlinear models including diagnostic tests for parameter constancy series correlation heteroskedasticity and other types of misspecification Other topics include the linear simultaneous equations model non nested hypothesis tests influential observations and leverage transformations of the dependent variable binary response models models for time series cross section data multivariate models seasonality unit roots and cointegration and Monte Carlo methods always with an emphasis on problems that arise in applied work Explaining throughout how estimates can be obtained and tests can be carried out the text goes beyond a mere algebraic description to one that can be easily translated into the commands of a standard econometric software package A comprehensive and coherent guide to the most vital topics in econometrics today this text is indispensable for all levels of students of econometrics economics and statistics on regression and related topics **A Guide to Econometrics** Peter Kennedy,2008-02-19 This is the perfect and essential supplement for all econometrics classes from a rigorous first undergraduate course to a first master s to a PhD course Explains what is going on in textbooks full of proofs and formulas Offers intuition skepticism insights humor and practical advice dos and don ts Contains new chapters that cover instrumental variables and computational considerations Includes additional information on GMM nonparametrics and an introduction to wavelets <u>Econometric Analysis of Cross Section and Panel Data, second edition</u> Jeffrey M. Wooldridge,2010-10-01 The second edition of a comprehensive state of the art graduate level text on microeconometric methods substantially revised and updated The second edition of this acclaimed graduate text provides a unified treatment of two methods used in contemporary econometric research cross section and data panel methods By focusing on assumptions that can be given behavioral content the book maintains an appropriate level of rigor while emphasizing intuitive thinking The analysis covers both linear and nonlinear models including models with dynamics and or individual heterogeneity In addition to general estimation frameworks particular methods of moments and maximum likelihood specific linear and nonlinear methods are covered in detail including probit and logit models and their multivariate Tobit models models for count data censored and missing data schemes causal or treatment effects and duration analysis Econometric Analysis of Cross Section and Panel Data was the first graduate econometrics text to focus on microeconomic data structures allowing assumptions to be separated into population and sampling assumptions This second edition has been substantially updated and revised Improvements include a broader class of models for missing data problems more detailed treatment of cluster problems an important topic for empirical researchers expanded discussion of

generalized instrumental variables GIV estimation new coverage based on the author s own recent research of inverse probability weighting a more complete framework for estimating treatment effects with panel data and a firmly established link between econometric approaches to nonlinear panel data and the generalized estimating equation literature popular in statistics and other fields New attention is given to explaining when particular econometric methods can be applied the goal is not only to tell readers what does work but why certain obvious procedures do not The numerous included exercises both theoretical and computer based allow the reader to extend methods covered in the text and discover new insights

Bootstrap Tests for Regression Models L. Godfrey,2009-07-29 An accessible discussion examining computationally intensive techniques and bootstrap methods providing ways to improve the finite sample performance of well known asymptotic tests for regression models This book uses the linear regression model as a framework for introducing simulation based tests to help perform econometric analyses **Recent Advances and Future Directions in Causality, Prediction, and Specification Analysis** Xiaohong Chen,Norman R. Swanson,2012-08-01 This book is a collection of articles that present the most recent cutting edge results on specification and estimation of economic models written by a number of the world s foremost leaders in the fields of theoretical and methodological econometrics Recent advances in asymptotic approximation theory including the use of higher order asymptotics for things like estimator bias correction and the use of various expansion and other theoretical tools for the development of bootstrap techniques designed for implementation when carrying out inference are at the forefront of theoretical development in the field of econometrics One important feature of these advances in the theory of econometrics is that they are being seamlessly and almost immediately incorporated into the empirical toolbox that applied practitioners use when actually constructing models using data for the purposes of both prediction and policy analysis and the more theoretically targeted chapters in the book will discuss these developments Turning now to empirical methodology chapters on prediction methodology will focus on macroeconomic and financial applications such as the construction of diffusion index models for forecasting with very large numbers of variables and the construction of data samples that result in optimal predictive accuracy tests when comparing alternative prediction models Chapters carefully outline how applied practitioners can correctly implement the latest theoretical refinements in model specification in order to build the best models using large scale and traditional datasets making the book of interest to a broad readership of economists from theoretical econometricians to applied economic practitioners **Econometric Analysis** William H. Greene,1997 **Entrepreneurship, Growth and Public Policy** Zoltán J. Ács,2008 This work synthesises Zoltan Acs key contribution to the field of entrepreneurship Working at the intersection of geography innovation and growth the papers pave the way for the remaking of economic society in the 21st century **Center for International Business Education and Research Working Paper** ,1994 Journal of Agricultural and Resource Economics ,2005 *Journal of Urban Economics* ,1999 The Modified Cox Test for Non-nested Model Selection Mitchell Watnik,1996

Savings and Development ,2005   *Generic Advertising Wearout* ,1996   **R.B.** ,1994   *Quarterly Journal of Business and Economics* ,2000   **Introductory Econometrics with Applications** Ramu Ramanathan,2002 Offers an ideal combination of econometric theory and hands on practical training for undergraduate and graduate courses The authors ambition is to provide realistic applications without sacrificing theoretical underpinnings He uses a logical step by step approach to walk readers through numerous real world examples of model specification estimation and hypothesis testing The book also succeeds at being self contained By including background information on mathematics probability statistics and software applications readers have all the information they need in one place   **Journal of Rural Development** ,1997   **Specification Testing with Information Matrix Equalities** Christopher Stomberg,2000   **The Productivity Growth of Asian Industries** Huagang Li,1996   **Working Paper Series** ,2003

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