1.	Record Nr.	UNINA990006788070403321
	Autore	Cairncross, Alec <1911-1998>
	Titolo	Austin Robinson : the life of an economic adviser / Alec Cairncross
	Pubbl/distr/stampa	London : Macmillan ((New York) : St. Martin's Press, 1993
	Descrizione fisica	VIII, 200 p. ; 21 cm
	Disciplina	338.941
	Locazione	FSPBC
	Collocazione	XI A 2253
	Lingua di pubblicazione	Italiano
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
2.	Record Nr.	UNINA9910255045803321
	Autore	Dhrymes Phoebus
	Titolo	Introductory Econometrics / / by Phoebus Dhrymes
	Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2017
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	Edizione	[2nd ed. 2017.]
	Descrizione fisica	1 online resource (XVI, 626 p.)
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	Soggetti	Econometrics Statistics Social sciences—Mathematics Statistics in Business, Management, Economics, Finance, Insurance Mathematics in Business, Economics and Finance
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Nota di bibliografia	Includes bibliographical references.
	Nota di contenuto	Chapter 0: Introduction -- Chapter 1: General Linear Model I --

Chapter 2: General Methods of Estimation -- Chapter 3: General Linear Model II -- Chapter 4: The General Linear Model III -- Chapter 5: The General Linear Model IV -- Chapter 6: Misspecification and Errors in Variables -- Chapter 7: Discreet Choice Model: Logit and Probit Analysis -- Chapter 8: Simultaneous Equations Models and the Identification Problem -- Chapter 9: Time Series I -- Chapter 10: Time Series II -- Chapter 11: Nonparametric Methods -- Chapter 12: Review of Basic Probability and Statistics.

Sommario/riassunto

This book provides a rigorous introduction to the principles of econometrics and gives students and practitioners the tools they need to effectively and accurately analyze real data. Thoroughly updated to address the developments in the field that have occurred since the original publication of this classic text, the second edition has been expanded to include two chapters on time series analysis and one on nonparametric methods. Discussions on covariance (including GMM), partial identification, and empirical likelihood have also been added. The selection of topics and the level of discourse give sufficient variety so that the book can serve as the basis for several types of courses. This book is intended for upper undergraduate and first year graduate courses in economics and statistics and also has applications in mathematics and some social sciences where a reasonable knowledge of matrix algebra and probability theory is common. It is also ideally suited for practicing professionals who want to deepen their understanding of the methods they employ. Also available for the new edition is a solutions manual, containing answers to the end-of-chapter exercises. .