1. Record Nr. UNINA9910450957103321

Autore	Hall Alastair R
Titolo	Generalized method of moments [[electronic resource] /] / Alastair R. Hall
Pubbl/distr/stampa	Oxford ; ; New York, : Oxford University Press, 2005
ISBN	9786610965168 0-19-152511-1 1-280-96516-9 0-19-151393-8 1-4294-7047-X
Descrizione fisica	1 online resource (413 p.)
Collana	Advanced texts in econometrics
Disciplina	330.015195
Soggetti	Moments method (Statistics) Econometric models Time-series analysis Estimation theory Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references (p. 359-387) and indexes.
Nota di contenuto	Contents; 1 Introduction; 2 The Instrumental Variable Estimator in the Linear Regression Model; 3 GMM Estimation in Correctly Specified Models; 4 GMM Estimation in Misspecified Models; 5 Hypothesis Testing; 6 Asymptotic Theory and Finite Sample Behaviour; 7 Moment Selection in Theory and in Practice; 8 Alternative Approximations to Finite Sample Behaviour; 9 Empirical Examples; 10 Related Methods of Estimation; Appendix A: Mixing Processes and Nonstationarity; Bibliography; Author Index; Subject Index
Sommario/riassunto	Hall's book gives a consistent and accurate account of the academic developments, especially in the time series area, and clearly fills a niche. The level required is that of a graduate student with a good background in econometrics. - Rosario dell'Aquilla, Journal of the American Statistical Association;Overall, the book is well written, very readable and well organized. In each chapter the author conveys the

essential ideas at the beginning and the end of the chapter, and the reader is guided smoothly to the research frontier. Similarly, before stating new theorems and proving them, the auth