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Exercises; 4 The treatment of linear restrictions; 4.1 Estimation subject to linear restrictions; 4.2 Linear aggregation and duality; 4.3 Testing linear restrictions; 4.4 Reduction of mean-square error by imposition of linear restrictions; 4.5 Uncertain linear restrictions; 4.6 Properties of the generalized ridge estimator; 4.7 Comparison of restricted and generalized ridge estimators; 4A Appendix (to Section 4.4): Guide to the computation of percentage points of the noncentral F distribution; 4.8 Exercises; 5 Stein estimation
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8.4 The contributions of Basmann and Theil

Sommario/riassunto

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 autocorr