

1. Record Nr.	UNINA9910511650903321
Titolo	Essays in honor of Aman Ullah / / edited by Gloria Gonzalez-Rivera, R. Carter Hill, Tae-Hwy Lee
Pubbl/distr/stampa	Bingley, England : , : Emerald, , 2016 ©2016
ISBN	1-78560-786-3
Edizione	[First edition.]
Descrizione fisica	1 online resource (680 p.)
Collana	Advances in Econometrics, , 0731-9053 ; ; Volume 36
Disciplina	330.015195
Soggetti	Econometrics 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 at the end of each chapters.
Nota di contenuto	FRONT COVER; ESSAYS IN HONOR OF AMAN ULLAH; COPYRIGHT PAGE; CONTENTS; LIST OF CONTRIBUTORS; INTRODUCTION; ACKNOWLEDGMENTS; PHOTOS; PART I TRIBUTE; A SELECTIVE REVIEW OF AMAN ULLAH'S CONTRIBUTIONS TO ECONOMETRICS; ABSTRACT; 1. INTRODUCTION; 2. ROBUST INFERENCE; 3. FINITE SAMPLE ECONOMETRICS; 4. NONPARAMETRIC AND SEMIPARAMETRIC ECONOMETRICS; 5. PANEL AND SPATIAL MODELS; 6. CONCLUDING REMARKS; NOTES; ACKNOWLEDGMENTS; REFERENCES; PART II PANEL DATA MODELS; SEMIPARAMETRIC ESTIMATION OF PARTIALLY LINEAR VARYING COEFFICIENT PANEL DATA MODELS; ABSTRACT; 1. INTRODUCTION; 2. THE MODEL; 3. MAIN RESULTS 4. CONCLUSIONNOTES; ACKNOWLEDGMENTS; REFERENCES; APPENDIX A: PROOF OF LEMMAS; APPENDIX B: PROOF OF THEOREM 1; APPENDIX C: PROOF OF THEOREM 2; APPENDIX D: PROOF OF THEOREM 3; TESTING FOR SPATIAL LAG AND SPATIAL ERROR DEPENDENCE IN A FIXED EFFECTS PANEL DATA MODELUSING DOUBLE LENGTH ARTIFICIAL REGRESSIONS; ABSTRACT; 1. INTRODUCTION; 2. THE SPATIAL DEPENDENCE MODEL; 3. EMPIRICAL ILLUSTRATION; 4. MONTE CARLO SIMULATION; 5. CONCLUSION; NOTES; ACKNOWLEDGMENTS; REFERENCES; LONG-RUN EFFECTS IN LARGE HETEROGENEOUS PANEL DATA MODELS WITH CROSS-SECTIONALLY CORRELATED ERRORS; ABSTRACT; 1. INTRODUCTION

2. ESTIMATION OF LONG-RUN OR LEVEL RELATIONSHIPS IN ECONOMICS3. CS-DL APPROACH TO ESTIMATION OF MEAN LONG-RUN COEFFICIENTS; 4. MONTE CARLO EXPERIMENTS; 5. CONCLUDING REMARKS; NOTES; ACKNOWLEDGEMENTS; REFERENCES; APPENDIX; SEMIPARAMETRIC ESTIMATION OF PARTIALLY LINEAR DYNAMIC PANEL DATA MODELS WITH FIXED EFFECTS; ABSTRACT; 1. INTRODUCTION; 2. SEMIPARAMETRIC GMM ESTIMATION OF AND KERNEL ESTIMATION OF  $m$ ; 3. SIEVE IV ESTIMATION; 4. TESTING FOR THE LINEARITY OF THE UNKNOWN NONPARAMETRIC COMPONENT; 5. SIMULATIONS; 6. AN EMPIRICAL APPLICATION: THE IMPACT OF IPR PROTECTION ON ECONOMIC GROWTH

7. CONCLUSIONACKNOWLEDGMENTS; NOTES; REFERENCES; APPENDIX A. PROOF OF THE RESULTS IN SECTIONS 2 AND 3; APPENDIX B. DATA; PART III FINITE SAMPLE ECONOMETRICS; FINITE-SAMPLE BIAS OF THE CONDITIONAL GAUSSIAN MAXIMUM LIKELIHOOD ESTIMATOR IN ARMA MODELS; ABSTRACT; 1. INTRODUCTION; 2. THE APPROXIMATE BIAS; 3. THE GENERAL BIAS RESULT OF QMLE IN ARMA( $p, q$ ); 4. DEMONSTRATIONS; 5. CONCLUDING REMARKS; ACKNOWLEDGMENTS; NOTES; REFERENCES; APPENDIX; FINITE SAMPLE BIAS CORRECTED IV ESTIMATION FOR WEAK AND MANY INSTRUMENTS; ABSTRACT; 1. INTRODUCTION; 2. FINITE SAMPLE BEHAVIOR OF  $k$ -CLASS ESTIMATORS 3. FINITE SAMPLE BIAS CORRECTION IN THE DOUBLE  $k$ -CLASS4. OPTIMAL PARAMETER CHOICE FOR DOUBLE  $k$ -CLASS ESTIMATORS; 5. MONTE CARLO SIMULATIONS; 6. CONCLUSION; NOTES; ACKNOWLEDGEMENTS; REFERENCES; APPENDIX A: DERIVATIONS OF EXPRESSIONS IN SECTION 2; PART IV INFORMATION AND ENTROPY; ON THE CONSTRUCTION OF PRIOR INFORMATION - AN INFO-METRICS APPROACH; ABSTRACT; 1. INTRODUCTION; 2. ENTROPY DEFICIENCY: MINIMUM CROSS ENTROPY - A BRIEF SUMMARY; 3. DISCRETE DISTRIBUTIONS: GROUPING PROPERTY; 4. TRANSFORMATION GROUPS OR TRANSFORMATION INVARIANCE; 5. DISCUSSION; 6. CONCLUDING REMARKS; NOTES

ACKNOWLEDGMENTS

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**Sommario/riassunto**

Volume 36 of *Advances in Econometrics* recognizes Aman Ullah's significant contributions in many areas of econometrics and celebrates his long productive career.

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