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| 1. Record Nr. | UNINA9910777306503321 |
| 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 | 1-383-03319-6 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 |
| 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'Aquila, 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
