1.	Record Nr.	UNINA9910786793703321
	Autore	White Halbert
	Titolo	Asymptotic theory for econometricians / / Halbert White
	Pubbl/distr/stampa	Orlando, Florida ; ; London, [England] : , : Academic Press, Inc. : , : Academic Press, Inc. (London) Ltd., , 1984 ©1984
	ISBN	1-4832-9442-0
	Descrizione fisica	1 online resource (241 p.)
	Collana	Economic Theory, Econometrics, and Mathematical Economics
	Disciplina	330.015195 330/.01/5195
	Soggetti	Econometrics - Asymptotic 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 at the end of each chapters and index.
	Nota di contenuto	Front Cover; Asymptotic Theory for Econometricians; Copyright Page; Dedication; Table of Contents; Preface; CHAPTER I. The Linear Model and Instrumental Variables Estimators; Text; References; For Further Reading; CHAPTER II. Consistency; II.1 Limits; II.2 Almost Sure Convergence; II.3 Convergence in Probability; II.4 Convergence in rth Mean; References; CHAPTER III. Laws of Large Numbers; III.1 Independent Identically Distributed Observations; III.2 Independent Heterogeneously Distributed Observations; III.3 Dependent Identically Distributed Observations III.4 Dependent Heterogeneously Distributed ObservationsIII.5 Martingale Difference Sequences; References; CHAPTER IV. Asymptotic Normality; IV.1 Convergence in Distribution; IV.2 Hypothesis Testing; IV.3 Asymptotic Efficiency; References; CHAPTER V. Central Limit Theory; V.1 Independent Identically Distributed Observations; V.2 Independent Heterogeneously Distributed Observations; V.3 Dependent Identically Distributed Observations; V.4 Dependent Heterogeneously Distributed Observations; V.5 Martingale Difference Sequences; References; CHAPTER VI. Estimating Asymptotic Covariance Matrices VI.1 General Structure of VnVI.2 Case 1: n (Block) Diagonal; VI.3 Case 2: n (Block) Band Diagonal; VI.4 Case 3: General Case; References; CHAPTER VII. Efficient Estimation with Estimated Error Covariance

	Matrices; VII.1 General Results; VII.2 Case 1: Contemporaneous Covariance; VII.3 Case 2: Heteroskedasticity; VII.4 Case 3: Serial Correlation; References; CHAPTER VIII. Directions For Further Study; VIII.1 Extensions of the Linear Model; VIII.2 Nonlinear Models; VIII.3 Other Estimation Techniques; VIII.4 Model Misspecification; References; Solution Set; Index
Sommario/riassunto	This book is intended to provide a somewhat more comprehensive and unified treatment of large sample theory than has been available previously and to relate the fundamental tools of asymptotic theory directly to many of the estimators of interest to econometricians. In addition, because economic data are generated in a variety of different contexts (time series, cross sections, time series--cross sections), we pay particular attention to the similarities and differences in the techniques appropriate to each of these contexts.