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Autore	White Halbert
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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.

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Sommario/riassunto

Infrastructure plays a key role in fostering growth and productivity and has been linked to improved earnings, health, and education levels for the poor. Yet Latin America is currently faced with a dangerous combination of relatively low public and private infrastructure investment. Those investment levels must increase, and it can be done. If Latin American and Caribbean governments are to increase infrastructure investment in politically feasible ways, it is critical that they learn from experience and have an accurate idea of future impacts. This book contributes to this aim by producing