1. Record Nr. UNINA9910798572103321

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 ; ; v. 36
Altri autori (Persone)	HillR. Carter LeeTae-Hwy
Disciplina	330.015195
Soggetti	Business & Economics - Economics - Macroeconomics Econometrics
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;

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. The volume features original papers on the theory and practice of econometrics that is related to the work of Aman Ullah. Topics include nonparametric/semiparametric econometrics; finite sample econometrics; shrinkage methods; information/entropy econometrics; model specification testing; robust inference; panel/spatial models.Advances in Econometrics is a research annual whose editorial policy is to publish original research articles that contain enough details so that economists and econometricians who are not experts in the topics will find them accessible and useful in their research.