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ABSTRACT; 1. INTRODUCTION
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3. 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
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3. FINITE SAMPLE BIAS CORRECTION IN THE DOUBLE k -CLASS
4. 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
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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. 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.
