1. Record Nr. UNINA9910812067303321 Titolo A companion to theoretical econometrics / / edited by Badi H. Baltagi Malden, Mass., : Blackwell, 2001 Pubbl/distr/stampa **ISBN** 1-78268-973-7 9786610237685 0-470-99624-2 0-470-99830-X Edizione [1st ed.] Descrizione fisica 1 online resource (730 pages) Blackwell companions to contemporary economics Collana Altri autori (Persone) BaltagiBadi H (Badi Hani) Disciplina 330.015195 330/.01/5195 Soggetti **Econometrics** Economics, Mathematical Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Description based upon print version of record. Note generali Nota di bibliografia Includes bibliographical references and index. Nota di contenuto A Companion to Theoretical Econometrics; Contents; List of Figures; List of Tables; List of Contributors; Preface; List of Abbreviations; Introduction; 1 Artificial Regressions; 2 General Hypothesis Testing; 3 Serial Correlation; 4 Heteroskedasticity; 5 Seemingly Unrelated Regression; 6 Simultaneous Equation Model Estimators: Statistical Properties and Practical Implications: 7 Identification in Parametric Models: 8 Measurement Error and Latent Variables: 9 Diagnostic Testing: 10 Basic Elements of Asymptotic Theory: 11 Generalized Method of Moments; 12 Collinearity 13 Nonnested Hypothesis Testing: An Overview14 Spatial Econometrics; 15 Essentials of Count Data Regression; 16 Panel Data Models; 17 Qualitative Response Models; 18 Self-Selection; 19 Random Coefficient Models: 20 Nonparametric Kernel Methods of Estimation and Hypothesis Testing: 21 Durations: 22 Simulation Based Inference for Dynamic Multinomial Choice Models; 23 Monte Carlo Test Methods in Econometrics: 24 Bayesian Analysis of Stochastic Frontier Models: 25 Parametric and Nonparametric Tests of Limited Domain and Ordered Hypotheses in Economics; 26 Spurious Regressions in Econometrics

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A Companion to Theoretical Econometrics provides a comprehensive reference to the basics of econometrics. This companion focuses on the foundations of the field and at the same time integrates popular topics often encountered by practitioners. The chapters are written by international experts and provide up-to-date research in areas not usually covered by standard econometric texts. Focuses on the foundations of econometrics. Integrates real-world topics encountered by professionals and practitioners. Draws on up-to-date research in areas not covered by s