1.	Record Nr.	UNINA9910812067303321
	Titolo	A companion to theoretical econometrics / / edited by Badi H. Baltagi
	Pubbl/distr/stampa	Malden, Mass., : Blackwell, 2001
	ISBN	9786610237685 9781782689737 1782689737 9780470996249 0470996242 9780470998304 047099830X
	Edizione	[1st ed.]
	Descrizione fisica	1 online resource (730 pages)
	Collana	Blackwell companions to contemporary economics
	Altri autori (Persone)	BaltagiBadi H (Badi Hani)
	Disciplina	330.015195 330/.01/5195
	Soggetti	Econometrics Economics, Mathematical Econometria Llibres electrònics
	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 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 27 Forecasting Economic Time Series28 Time Series and Dynamic Models; 29 Unit Roots; 30 Cointegration; 31 Seasonal Nonstationarity and Near-Nonstationarity*; 32 Vector Autoregressions; Index

Sommario/riassunto

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