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Nota di contenuto	Front cover; Contents; Preface; About the Editors; List of Contributors; Chapter 1. Robust Inference with Clustered Data; Chapter 2. Efficient Inference with Poor Instruments: A General Framework; Chapter 3. An Information Theoretic Estimator for the Mixed Discrete Choice Model; Chapter 4. Recent Developments in Cross Section and Panel Count Models; Chapter 5. An Introduction to Textual Econometrics; Chapter 6. Large Deviations Theory and Econometric Information Recovery; Chapter 7. Nonparametric Kernel Methods for Qualitative and Quantitative Data Chapter 8. The Unconventional Dynamics of Economic and Financial Aggregates Chapter 9. Structural Macroeconometric Modeling in a Policy Environment; Chapter 10. Forecasting with Interval and Histogram Data: Some Financial Applications; Chapter 11. Predictability of Asset Returns and the Efficient Market Hypothesis; Chapter 12. A Factor Analysis of Bond Risk Premia; Chapter 13. Dynamic Panel Data Models; Chapter 14. A Unified Estimation Approach for Spatial Dynamic Panel Data Models: Stability, Spatial Co-integration, and Explosive Roots; Chapter 15. Spatial Panels Chapter 16/ Nonparametric and Semiparametric Panel Econometric Models: Estimation and Testing Back cover

Sommario/riassunto

Handbook of Empirical Economics and Finance explores the latest developments in the analysis and modeling of economic and financial data. Well-recognized econometric experts discuss the rapidly growing research in economics and finance and offer insight on the future direction of these fields. Focusing on micro models, the first group of chapters describes the statistical issues involved in the analysis of econometric models with cross-sectional data often arising in microeconomics. The book then illustrates time series models that are extensively used in empirical macroeconomics and finance.
