1. Record Nr. UNINA9910965371903321 Essays in honor of Aman Ullah / / edited by Gloria Gonzalez-Rivera, R. **Titolo** 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;

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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.