

1. Record Nr.	UNISA996394737003316
Titolo	By the King, a proclamation prohibiting all unlawful and seditious meetings and conventicles under pretence of religious worship [[electronic resource]]
Pubbl/distr/stampa	London, : printed by John Bill, printer to the King's most excellent Majesty, 1660. At the King's Printing-House in Black-Friers, [1661]
Descrizione fisica	2 sheets ([2] p.)
Soggetti	Freedom of religion Sedition - England
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	At end of text: Given at our court at Whitehall, the tenth day of January, in the twelfth year of our reign, one thousand six hundred and sixty. Dates given according to Lady Day dating. Steele notation: restraining vent 2) Meeting are; Arms 60. Reproduction of original in the British Library.
Sommario/riassunto	eebo-0018

2. Record Nr.	UNINA9910812509203321
Autore	White Halbert
Titolo	Asymptotic theory for econometricians // Halbert White
Publ/distr/stampa	Orlando, Florida ; ; London, [England] : , : Academic Press, Inc. : , : Academic Press, Inc. (London) Ltd., , 1984 ©1984
ISBN	1-4832-9442-0
Descrizione fisica	1 online resource (241 p.)
Collana	Economic Theory, Econometrics, and Mathematical Economics
Disciplina	330.015195 330/.01/5195
Soggetti	Econometrics - Asymptotic theory
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 and index.
Nota di contenuto	Front Cover; Asymptotic Theory for Econometricians; Copyright Page; Dedication; Table of Contents; Preface; CHAPTER I. The Linear Model and Instrumental Variables Estimators; Text; References; For Further Reading; CHAPTER II. Consistency; II.1 Limits; II.2 Almost Sure Convergence; II.3 Convergence in Probability; II.4 Convergence in rth Mean; References; CHAPTER III. Laws of Large Numbers; III.1 Independent Identically Distributed Observations; III.2 Independent Heterogeneously Distributed Observations; III.3 Dependent Identically Distributed Observations III.4 Dependent Heterogeneously Distributed Observations III.5 Martingale Difference Sequences; References; CHAPTER IV. Asymptotic Normality; IV.1 Convergence in Distribution; IV.2 Hypothesis Testing; IV.3 Asymptotic Efficiency; References; CHAPTER V. Central Limit Theory; V.1 Independent Identically Distributed Observations; V.2 Independent Heterogeneously Distributed Observations; V.3 Dependent Identically Distributed Observations; V.4 Dependent Heterogeneously Distributed Observations; V.5 Martingale Difference Sequences; References; CHAPTER VI. Estimating Asymptotic Covariance Matrices VI.1 General Structure of $V_n$ VI.2 Case 1: $n$ (Block) Diagonal; VI.3 Case 2: $n$ (Block) Band Diagonal; VI.4 Case 3: General Case; References; CHAPTER VII. Efficient Estimation with Estimated Error Covariance

Matrices; VII.1 General Results; VII.2 Case 1: Contemporaneous Covariance; VII.3 Case 2: Heteroskedasticity; VII.4 Case 3: Serial Correlation; References; CHAPTER VIII. Directions For Further Study; VIII.1 Extensions of the Linear Model; VIII.2 Nonlinear Models; VIII.3 Other Estimation Techniques; VIII.4 Model Misspecification; References; Solution Set; Index

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Sommario/riassunto

This book is intended to provide a somewhat more comprehensive and unified treatment of large sample theory than has been available previously and to relate the fundamental tools of asymptotic theory directly to many of the estimators of interest to econometricians. In addition, because economic data are generated in a variety of different contexts (time series, cross sections, time series--cross sections), we pay particular attention to the similarities and differences in the techniques appropriate to each of these contexts.

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