

Model output

Model 1: OLS, using observations 1960:1-2020:2 (T = 242)

Dependent variable: Y

HAC standard errors, bandwidth 4 (Bartlett kernel)

	coefficient	std. error	t-ratio	p-value	
const	353.917	156.240	2.265	0.0244	**
G	2.77793	0.0814379	34.11	5.12e-094	***
Mean dependent var	7567.081	S.D. dependent var	6357.753		
Sum squared resid	2.00e+08	S.E. of regression	911.7306		
R-squared	0.979520	Adjusted R-squared	0.979435		
F(1, 240)	1163.563	P-value(F)	5.12e-94		
Log-likelihood	-1991.692	Akaike criterion	3987.385		
Schwarz criterion	3994.363	Hannan-Quinn	3990.196		
rho	0.912280	Durbin-Watson	0.689086		

Value of output, if G is equal to zero (the value of the vertical intercept).

The variable is statistically significant ($p < 0.1$)

The coefficient of the variable is indeed bigger than 1.

Econometric Estimation

Jeffrey M. Wooldridge



Econometric Estimation:

The Refinement of Econometric Estimation and Test Procedures Garry D. A. Phillips, Elias Tzavalis, 2007-02-01 The small sample properties of estimators and tests are frequently too complex to be useful or are unknown Much econometric theory is therefore developed for very large or asymptotic samples where it is assumed that the behaviour of estimators and tests will adequately represent their properties in small samples Refined asymptotic methods adopt an intermediate position by providing improved approximations to small sample behaviour using asymptotic expansions Dedicated to the memory of Michael Magdalinos whose work is a major contribution to this area this book contains chapters directly concerned with refined asymptotic methods In addition there are chapters focusing on new asymptotic results the exploration through simulation of the small sample behaviour of estimators and tests in panel data models and improvements in methodology With contributions from leading econometricians this collection will be essential reading for researchers and graduate students concerned with the use of asymptotic methods in econometric analysis *Econometric Estimation* J. C. R. Rowley, 1973 *Estimation of Dynamic Econometric Models with Errors in Variables* Jaime Terceiro Lomba, 2012-12-06 A new procedure for the maximum likelihood estimation of dynamic econometric models with errors in both endogenous and exogenous variables is presented in this monograph A complete analytical development of the expressions used in problems of estimation and verification of models in state space form is presented The results are useful in relation not only to the problem of errors in variables but also to any other possible econometric application of state space formulations

Econometric Modelling with Time Series Vance Martin, Stan Hurn, David Harris, 2012-12-28 This book provides a general framework for specifying estimating and testing time series econometric models Special emphasis is given to estimation by maximum likelihood but other methods are also discussed including quasi maximum likelihood estimation generalised method of moments estimation nonparametric estimation and estimation by simulation An important advantage of adopting the principle of maximum likelihood as the unifying framework for the book is that many of the estimators and test statistics proposed in econometrics can be derived within a likelihood framework thereby providing a coherent vehicle for understanding their properties and interrelationships In contrast to many existing econometric textbooks which deal mainly with the theoretical properties of estimators and test statistics through a theorem proof presentation this book squarely addresses implementation to provide direct conduits between the theory and applied work *Specification, Estimation, and Analysis of Macroeconometric Models* Ray C. Fair, 1984 This book gives a practical applications oriented account of the latest techniques for estimating and analyzing large nonlinear macroeconomic models Ray Fair demonstrates the application of these techniques in a detailed presentation of several actual models including his United States model his multicountry model Sargent's classical macroeconomic model autoregressive and vector autoregressive models and a small twelve equation linear structural model He devotes a good deal of attention to the difficult and often neglected problem of moving

from theoretical to econometric models In addition he provides an extensive discussion of optimal control techniques and methods for estimating and analyzing rational expectations models A computer program that handles all the techniques in the book is available from the author making it possible to use the techniques with little additional programming The book presents the logic of this program A smaller program for personal microcomputers for analysis of Fair's United States model is available from Urban Systems Research Engineering Inc Anyone wanting to learn how to use large macroeconomic models including researchers graduate students economic forecasters and people in business and government both in the United States and abroad will find this an essential guidebook A Guide to Econometrics Peter Kennedy, 2008-02-19 This is the perfect and essential supplement for all econometrics classes from a rigorous first undergraduate course to a first master's to a PhD course Explains what is going on in textbooks full of proofs and formulas Offers intuition skepticism insights humor and practical advice dos and don'ts Contains new chapters that cover instrumental variables and computational considerations Includes additional information on GMM nonparametrics and an introduction to wavelets Econometric Estimation with Dependent Observations Ian Domowitz, 1982 *Contributions to Econometrics: Volume 1* John Denis Sargan, 1988-06-16 **Computational Econometrics** Charles G. Renfro, 2004 This publication contains a substantial amount of detail about the broad history of the development of econometric software based on the personal recollections of many people For economists the computer has increasingly become the primary applied research tool and it is software that makes the computer work **Handbook of Econometrics** J.J. Heckman, Edward Leamer, 2001-11-22 The Handbook is a definitive reference source and teaching aid for econometricians It examines models estimation theory data analysis and field applications in econometrics Comprehensive surveys written by experts discuss recent developments at a level suitable for professional use by economists econometricians statisticians and in advanced graduate econometrics courses For more information on the Handbooks in Economics series please see our home page on <http://www.elsevier.nl/locate/hes>

Econometric Analysis of Cross Section and Panel Data, second edition Jeffrey M. Wooldridge, 2010-10-01 The second edition of a comprehensive state of the art graduate level text on microeconomic methods substantially revised and updated The second edition of this acclaimed graduate text provides a unified treatment of two methods used in contemporary econometric research cross section and data panel methods By focusing on assumptions that can be given behavioral content the book maintains an appropriate level of rigor while emphasizing intuitive thinking The analysis covers both linear and nonlinear models including models with dynamics and or individual heterogeneity In addition to general estimation frameworks particular methods of moments and maximum likelihood specific linear and nonlinear methods are covered in detail including probit and logit models and their multivariate Tobit models models for count data censored and missing data schemes causal or treatment effects and duration analysis *Econometric Analysis of Cross Section and Panel Data* was the first graduate econometrics text to focus on microeconomic data structures allowing assumptions to be

separated into population and sampling assumptions This second edition has been substantially updated and revised Improvements include a broader class of models for missing data problems more detailed treatment of cluster problems an important topic for empirical researchers expanded discussion of generalized instrumental variables GIV estimation new coverage based on the author's own recent research of inverse probability weighting a more complete framework for estimating treatment effects with panel data and a firmly established link between econometric approaches to nonlinear panel data and the generalized estimating equation literature popular in statistics and other fields New attention is given to explaining when particular econometric methods can be applied the goal is not only to tell readers what does work but why certain obvious procedures do not The numerous included exercises both theoretical and computer based allow the reader to extend methods covered in the text and discover new insights

Econometrics P. J. Dhrymes, 2012-12-06 **Elementary**

Econometrics: Theory, Application and Policy M. S. Mukras, 1993 **Applied Econometric Analysis Using Cross Section and Panel Data** Deep Mukherjee, 2024-01-03 This book is a collection of 20 chapters on chosen topics from cross section and panel data econometrics It explores both theoretical and practical aspects of selected cutting edge techniques which are gaining popularity among applied econometricians while following the motto of keeping things simple Each chapter gives a basic introduction to one such method directs readers to supplementary references and shows an application The book takes into account that A The field of econometrics is evolving very fast and leading textbooks are trying to cover some of the recent developments in revised editions This book offers basic introduction to state of the art techniques and recent advances in econometric models with detailed applications from various developing and developed countries B An applied researcher or practitioner may prefer reference books with a simple introduction to an advanced econometric method or model with no theorems but with a longer discussion on empirical application Thus an applied econometrics textbook covering these cutting edge methods is highly warranted a void this book attempts to fill The book does not aim at providing a comprehensive coverage of econometric methods The 20 chapters in this book represent only a sample of the important topics in modern econometrics with special focus on econometrics of cross section and panel data while also recognizing that it is not possible to accommodate all types of models and methods even in these two categories The book is unique as authors have also provided the theoretical background if any and brief literature review behind the empirical applications It is a must have resource for students and practitioners of modern econometrics

Continuous-Time

Econometrics G. Gandolfo, 2012-12-06 Continuous time econometrics is no longer an esoteric subject although most still regard it as such so much so that it is hardly mentioned in standard textbooks on econometrics Thanks to the work done in the last 20 years both the theoretical and the applied side are by now well developed Methods of estimation have been theoretically elaborated and practically implemented through computer programs Continuous time macroeconomic models for different countries have been constructed estimated and used Being myself involved in these developments it was

with great pleasure that I accepted the invitation to organize a session on continuous time econometrics in the context of the International Symposium on Economic Modelling jointly organized by the University of Urbino and the book series International Studies in Economic Modelling and co sponsored by the Consiglio Nazionale delle Ricerche The reaction of continuists from all over the world was so enthusiastic that I was able to arrange two sessions one on the theory and the other on the applications The symposium was held in Urbino on 23 25 July 1990 The papers presented in Urbino have been revised in the light of the discussion at the symposium and the referees comments Hence what is published here should become another standard reference in the field of continuous time econometrics *Econometrics* American Bar Association. Section of Antitrust Law,2005 The economic expert has become a central figure in virtually every antitrust litigation or merger matter and the importance of econometrics has increased significantly A basic understanding of econometric principles has now become almost essential to the serious antitrust practitioner This volume is designed to introduce lawyers to the theoretical and practical issues of econometrics providing necessary tools for working effectively with economic experts on both sides of a matter from the Foreword p xv **The Econometrics of Panel Data** László Mátyás,Patrick Sevestre,2008-04-06 This restructured updated Third Edition provides a general overview of the econometrics of panel data from both theoretical and applied viewpoints Readers discover how econometric tools are used to study organizational and household behaviors as well as other macroeconomic phenomena such as economic growth The book contains sixteen entirely new chapters all other chapters have been revised to account for recent developments With contributions from well known specialists in the field this handbook is a standard reference for all those involved in the use of panel data in econometrics The Econometrics of Panel Data László Mátyás,Patrick Sevestre,2013-12-01 The aim of this volume is to provide a general overview of the econometrics of panel data both from a theoretical and from an applied viewpoint Since the pioneering papers by Edwin Kuh 1959 Yair Mundlak 1961 Irving Hoch 1962 and Pietro Balestra and Marc Nerlove 1966 the pooling of cross sections and time series data has become an increasingly popular way of quantifying economic relationships Each series provides information lacking in the other so a combination of both leads to more accurate and reliable results than would be achievable by one type of series alone Over the last 30 years much work has been done investigation of the properties of the applied estimators and test statistics analysis of dynamic models and the effects of eventual measurement errors etc These are just some of the problems addressed by this work In addition some specific difficulties associated with the use of panel data such as attrition heterogeneity selectivity bias pseudo panels etc have also been explored The first objective of this book which takes up Parts I and II is to give as complete and up to date a presentation of these theoretical developments as possible Part I is concerned with classical linear models and their extensions Part II deals with nonlinear models and related issues logit and probit models latent variable models duration and count data models incomplete panels and selectivity bias point processes and simulation techniques *Spatial Econometrics: Spatial Autoregressive Models*

Lung-fei Lee,2023-10-16 This is the most recently developed book in Spatial Econometrics which cover important models and estimation methods Its coverage is rather broad and some of the topics covered have only been developed in the recent econometric literature in spatial econometrics The book summarizes our devoted efforts on spatial econometrics that represent joint contributions with former PhD advisees from the Ohio State University in Columbus Ohio USA The coverage is comprehensive and there are a total of sixteen chapters from basic statistics and statistical theory of linear quadratic forms law of large numbers LLN and central limit theory CLT on martingales to nonlinear spatial mixing and spatial near epoch dependence theories which can justify the statistic inferences for various spatial models and their estimation New estimation and testing approaches in empirical likelihood and general empirical likelihood and Bootstrapping are presented Model selection is also discussed in this book In addition to the popular spatial autoregressive models there are chapters on multivariate SAR models simultaneous SAR models and panel dynamic spatial models Recent econometric developments on intertemporal spatial models with rational expectations and flows data in trade theory will also be included In terms of statistics classical estimation testing and inference are the main concerns and we provide classical inference for the justification of Bayesian simulation approaches Reader's Guide to the Social Sciences Jonathan Michie,2014-02-03 This 2 volume work includes approximately 1 200 entries in A Z order critically reviewing the literature on specific topics from abortion to world systems theory In addition nine major entries cover each of the major disciplines political economy management and business human geography politics sociology law psychology organizational behavior and the history and development of the social sciences in a broader sense

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