



# **estimation and inference in econometrics**

Russell Davidson

James G. MacKinnon

# Estimation And Inference In Econometrics

**Léopold Simar, Paul W. Wilson**



## **Estimation And Inference In Econometrics:**

**Estimation and Inference in Econometrics** Russell Davidson, James G. MacKinnon, 1993 Offering students a unifying theoretical perspective this innovative text emphasizes nonlinear techniques of estimation including nonlinear least squares nonlinear instrumental variables maximum likelihood and the generalized method of moments but nevertheless relies heavily on simple geometrical arguments to develop intuition One theme of the book is the use of artificial regressions for estimation inference and specification testing of nonlinear models including diagnostic tests for parameter constancy series correlation heteroskedasticity and other types of misspecification Other topics include the linear simultaneous equations model non nested hypothesis tests influential observations and leverage transformations of the dependent variable binary response models models for time series cross section data multivariate models seasonality unit roots and cointegration and Monte Carlo methods always with an emphasis on problems that arise in applied work Explaining throughout how estimates can be obtained and tests can be carried out the text goes beyond a mere algebraic description to one that can be easily translated into the commands of a standard econometric software package A comprehensive and coherent guide to the most vital topics in econometrics today this text is indispensable for all levels of students of econometrics economics and statistics on regression and related topics

*Methods for Estimation and Inference in Modern Econometrics* Stanislav Anatolyev, Nikolay Gospodinov, 2011-06-07 This book covers important topics in econometrics It discusses methods for efficient estimation in models defined by unconditional and conditional moment restrictions inference in misspecified models generalized empirical likelihood estimators and alternative asymptotic approximations The first chapter provides a general overview of established nonparametric and parametric approaches to estimation and conventional frameworks for statistical inference The next several chapters focus on the estimation of models based on moment restrictions implied by economic theory The final chapters cover nonconventional asymptotic tools that lead to improved finite sample inference

**Estimation and Inference in Two-step Econometric Models** Kevin M. Murphy, Robert H. Topel, University of Chicago. Department of Economics, 1984 *Estimation, Inference and Specification Analysis* Halbert White, 1996-06-28 This book examines the consequences of misspecifications for the interpretation of likelihood based methods of statistical estimation and interference The analysis concludes with an examination of methods by which the possibility of misspecification can be empirically investigated

**Estimation and Inference in Nonparametric Frontier Models** Léopold Simar, Paul W. Wilson, 2013-05 Estimation and Inference in Nonparametric Frontier Models provides a thorough examination of this topic for students and researchers alike Recent work has provided statistical properties of these estimators and methods for making statistical inference has established a link between frontier estimation and extreme value theory New estimators that avoid many of the problems inherent with traditional efficiency estimators have been developed *Improved Methods of Inference in Econometrics* George G. Judge, Thomas A. Yancey, 1986 This book has as its general objective the improvement of estimation

rules for linear statistical models and the development of estimating procedures to be used with a single data set that are appropriate to economic decision problems Advances in the estimating procedure are brought about by changing i the statistical model ii the amount of information used and iii the measure of performance Within this context the book considers estimation and hypothesis testing when sample information and non sample information of an inequality form are combined Also evaluated are the statistical consequences of using traditional and non traditional estimators when the error assumptions are weakened and the precision and statistical implications of new Stein estimators

**Handbook of Econometrics** James J. Heckman,Edward Leamer,2007-12-14 As conceived by the founders of the Econometric Society econometrics is a field that uses economic theory and statistical methods to address empirical problems in economics It is a tool for empirical discovery and policy analysis The chapters in this volume embody this vision and either implement it directly or provide the tools for doing so This vision is not shared by those who view econometrics as a branch of statistics rather than as a distinct field of knowledge that designs methods of inference from data based on models of human choice behavior and social interactions All of the essays in this volume and its companion volume 6A offer guidance to the practitioner on how to apply the methods they discuss to interpret economic data The authors of the chapters are all leading scholars in the fields they survey and extend Handbook of Econometrics is now available online at ScienceDirect full text online from volume 1 onwards Part of the renowned Handbooks in Economics Series Updates and expands the existing Handbook of Econometrics volumes An invaluable reference written by some of the world s leading econometricians

A Companion to Theoretical Econometrics Badi H. Baltagi,2008-04-15 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 standard econometrics texts Organized to provide clear accessible information and point to further readings

**Essays in Honor of M. Hashem Pesaran** Alexander Chudik,Cheng Hsiao,Allan Timmermann,2022-01-18 The collection of chapters in Volume 43 Part B of Advances in Econometrics serves as a tribute to one of the most innovative influential and productive econometricians of his generation Professor M Hashem Pesaran

Econometric Foundations Pack with CD-ROM Ron Mittelhammer (Prof.),George G. Judge,Douglas J. Miller,2000-07-28 The text and accompanying CD ROM develop step by step a modern approach to econometric problems They are aimed at talented upper level undergraduates graduate students and professionals wishing to acquaint themselves with the principles and procedures for information processing and recovery from samples of economic data The text fully provides an operational understanding of a rich set of estimation and inference tools including traditional likelihood based and non traditional non likelihood based

procedures that can be used in conjunction with the computer to address economic problems

**A Unified Theory of Estimation and Inference for Nonlinear Dynamic Models** A. Ronald Gallant, Halbert White, 1988-01-01 *Applied Nonparametric Econometrics* Daniel J. Henderson, Christopher F. Parmeter, 2015-01-12 The majority of empirical research in economics ignores the potential benefits of nonparametric methods while the majority of advances in nonparametric theory ignore the problems faced in applied econometrics This book helps bridge this gap between applied economists and theoretical nonparametric econometricians It discusses in depth and in terms that someone with only one year of graduate econometrics can understand basic to advanced nonparametric methods The analysis starts with density estimation and motivates the procedures through methods that should be familiar to the reader It then moves on to kernel regression estimation with discrete data and advanced methods such as estimation with panel data and instrumental variables models The book pays close attention to the issues that arise with programming computing speed and application In each chapter the methods discussed are applied to actual data paying attention to presentation of results and potential pitfalls

**Handbook of Economic Forecasting** Graham Elliott, Allan Timmermann, 2013-08-23 The highly prized ability to make financial plans with some certainty about the future comes from the core fields of economics In recent years the availability of more data analytical tools of greater precision and ex post studies of business decisions have increased demand for information about economic forecasting Volumes 2A and 2B which follows Nobel laureate Clive Granger's Volume 1 2006 concentrate on two major subjects Volume 2A covers innovations in methodologies specifically macroforecasting and forecasting financial variables Volume 2B investigates commercial applications with sections on forecasters objectives and methodologies Experts provide surveys of a large range of literature scattered across applied and theoretical statistics journals as well as econometrics and empirical economics journals The Handbook of Economic Forecasting Volumes 2A and 2B provide a unique compilation of chapters giving a coherent overview of forecasting theory and applications in one place and with up to date accounts of all major conceptual issues Focuses on innovation in economic forecasting via industry applications Presents coherent summaries of subjects in economic forecasting that stretch from methodologies to applications Makes details about economic forecasting accessible to scholars in fields outside economics

**Theory and Econometrics of Financial Asset Pricing** Kian Guan Lim, 2022-08-22 This book will provide a firm foundation in the understanding of financial economics applied to asset pricing It carries the real world perspective of how the market works including behavioral biases and also wraps that understanding in the context of a rigorous economics framework of investors risk preferences underlying price dynamics rational choice in the large and market equilibrium other than inexplicable irrational bubbles It concentrates on analyses of stock credit and option pricing Existing highly cited finance models in pricing of these assets are covered in detail and theory is accompanied by rigorous applications of econometrics Econometrics contain elucidations of both the statistical theory as well as the practice of data analyses Linear regression

methods and some nonlinear methods are also covered The contribution of this book and at the same time its novelty is in employing materials in probability theory economics optimization econometrics and data analyses together to provide a rigorous and sharp intellect for investment and financial decision making Mistakes are often made with far too often sweeping pragmatism without deeply knowing the underpinnings of how the market economics works This book is written at a level that is both academically rigorous for university courses in investment derivatives risk management as well as not too mathematically deep so that finance and banking graduate professionals can have a real journey into the frontier financial economics thinking and rigorous data analytical findings

**Panel Data Econometrics** Badi H. Baltagi, 2006-04-01 This volume includes some of the papers presented at the 11th International Conference on Panel Data Texas June 2004 and other solicited papers that passed the refereeing process and includes such topics as dynamic panel data estimation non linear panel data methods and the phenomenal growth in non stationary panel data econometrics

**Dynamic Nonlinear Econometric Models** Benedikt M. Pötscher, Ingmar R. Prucha, 2013-03-09 Many relationships in economics and also in other fields are both dynamic and nonlinear A major advance in econometrics over the last fifteen years has been the development of a theory of estimation and inference for dynamic nonlinear models This advance was accompanied by improvements in computer technology that facilitate the practical implementation of such estimation methods In two articles in *Econometric Reviews* i e Pötscher and Prucha 1991a b we provided an expository discussion of the basic structure of the asymptotic theory of M estimators in dynamic nonlinear models and a review of the literature up to the beginning of this decade Among others the class of M estimators contains least mean distance estimators including maximum likelihood estimators and generalized method of moment estimators The present book expands and revises the discussion in those articles It is geared towards the professional econometrician or statistician Besides reviewing the literature we also presented in the above mentioned articles a number of then new results One example is a consistency result for the case where the identifiable uniqueness condition fails

**Short-Memory Linear Processes and Econometric Applications** Kairat T. Mynbaev, 2011-05-23 This book serves as a comprehensive source of asymptotic results for econometric models with deterministic exogenous regressors Such regressors include linear more generally piece wise polynomial trends seasonally oscillating functions and slowly varying functions including logarithmic trends as well as some specifications of spatial matrices in the theory of spatial models The book begins with central limit theorems CLTs for weighted sums of short memory linear processes This part contains the analysis of certain operators in  $L_p$  spaces and their employment in the derivation of CLTs The applications of CLTs are to the asymptotic distribution of various estimators for several econometric models Among the models discussed are static linear models with slowly varying regressors spatial models time series autoregressions and two nonlinear models binary logit model and nonlinear model whose linearization contains slowly varying regressors The estimation procedures include ordinary and nonlinear least squares maximum likelihood and method of moments Additional topical coverage

includes an introduction to operators probabilities and linear models  $L_p$  approximable sequences of vectors convergence of linear and quadratic forms regressions with slowly varying regressors spatial models convergence nonlinear models and tools for vector autoregressions     **Advances in Economics and Econometrics** Econometric Society. World

Congress,2013-05-27 The third volume of edited papers from the Tenth World Congress of the Econometric Society 2010

**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     *Identification and Inference for Econometric Models* Donald W. K. Andrews,James H. Stock,Thomas J. Rothenberg,2005-06-17 This 2005 collection pushed forward the research frontier in four areas of theoretical econometrics

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