

TOPICS IN ADVANCED ECONOMETRICS

Estimation, testing, and
specification of cross-section
and time series models

HERMAN J. BIERENS

Topics In Advanced Econometrics

Herman J. Bierens



Topics In Advanced Econometrics:

Topics in Advanced Econometrics Phoebus J. Dhrymes, 2012-12-06 For sometime now I felt that the evolution of the literature of econometrics had mandated a higher level of mathematical proficiency This is particularly evident beyond the level of the general linear model GLM and the general linear structural econometric model GLSEM The problems one encounters in nonlinear econometrics are not easily amenable to treatment by the analytical methods one typically acquires when one learns about probability and inference through the use of density functions Even in standard traditional topics one is often compelled to resort to heuristics for example it is difficult to prove central limit theorems for nonidentically distributed or martingale sequences solely by the use of characteristic functions Yet such proofs are essential even in only moderately sophisticated classroom exposition Unfortunately relatively few students enter a graduate economics department ready to tackle probability theory in measure theoretic terms The present volume has grown out of the need to lay the foundation for such discussions The motivating forces were chiefly a the frustration one encounters in attempting to communicate certain concepts to students wholly in analytic terms and b the unwillingness of the typical student to sit through several courses in mathematics departments in order to acquire the requisite background

Topics In Advanced Econometrics Phoebus J. Dhrymes, 2012-12-06 This book is intended for second year graduate students and professionals who have an interest in linear and nonlinear simultaneous equations models It basically traces the evolution of econometrics beyond the general linear model GLM beginning with the general linear structural econometric model GLSEM and ending with the generalized method of moments GMM Thus it covers the identification problem Chapter 3 maximum likelihood ML methods Chapters 3 and 4 two and three stage least squares 2SLS 3SLS Chapters 1 and 2 the general nonlinear model GNLM Chapter 5 the general nonlinear simultaneous equations model GNLSEM the special case of GNLSEM with additive errors non linear two and three stage least squares NL2SLS NL3SLS the GMM for GNLSEIV and finally ends with a brief overview of causality and related issues Chapter 6 There is no discussion either of limited dependent variables or of unit root related topics It also contains a number of significant innovations In a departure from the custom of the literature identification and consistency for nonlinear models is handled through the Kullback information apparatus as well as the theory of minimum contrast MC estimators In fact nearly all estimation problems handled in this volume can be approached through the theory of MC estimators The power of this approach is demonstrated in Chapter 5 where the entire set of identification requirements for the GLSEM in an ML context is obtained almost effortlessly through the apparatus of Kullback information

Topics in Advanced Econometrics Herman J. Bierens, 1996-02-23 A rigorous treatment of a number of timely topics in advanced econometrics

Topics in Advanced Econometrics Phoebus J. Dhrymes, 1989 **Probability Foundations. - 1989. - XII, 379 S.** Phoebus James Dhrymes, *Advanced Econometrics* Takeshi Amemiya, 1985-11-07 The main features of this text are a thorough treatment of cross section models including qualitative response models censored

and truncated regression models and Markov and duration models and a rigorous presentation of large sample theory classical least squares and generalized least squares theory and nonlinear simultaneous equation models Advanced Econometrics Edward Greenberg, Charles Edward Webster, 1991 Introductory Econometrics Phoebus Dhrymes, 2017-11-21 This book provides a rigorous introduction to the principles of econometrics and gives students and practitioners the tools they need to effectively and accurately analyze real data Thoroughly updated to address the developments in the field that have occurred since the original publication of this classic text the second edition has been expanded to include two chapters on time series analysis and one on nonparametric methods Discussions on covariance including GMM partial identification and empirical likelihood have also been added The selection of topics and the level of discourse give sufficient variety so that the book can serve as the basis for several types of courses This book is intended for upper undergraduate and first year graduate courses in economics and statistics and also has applications in mathematics and some social sciences where a reasonable knowledge of matrix algebra and probability theory is common It is also ideally suited for practicing professionals who want to deepen their understanding of the methods they employ Also available for the new edition is a solutions manual containing answers to the end of chapter exercises *The Econometrics of Individual Risk* Christian Gourieroux, Joann Jasiak, 2015-07-28 The individual risks faced by banks insurers and marketers are less well understood than aggregate risks such as market price changes But the risks incurred or carried by individual people companies insurance policies or credit agreements can be just as devastating as macroevents such as share price fluctuations A comprehensive introduction *The Econometrics of Individual Risk* is the first book to provide a complete econometric methodology for quantifying and managing this underappreciated but important variety of risk The book presents a course in the econometric theory of individual risk illustrated by empirical examples And unlike other texts it is focused entirely on solving the actual individual risk problems businesses confront today Christian Gourieroux and Joann Jasiak emphasize the microeconomic aspect of risk analysis by extensively discussing practical problems such as retail credit scoring credit card transaction dynamics and profit maximization in promotional mailing They address regulatory issues in sections on computing the minimum capital reserve for coverage of potential losses and on the credit risk measure CreditVar The book will interest graduate students in economics business finance and actuarial studies as well as actuaries and financial analysts Introduction to the Mathematical and Statistical Foundations of Econometrics Herman J. Bierens, 2004-12-20 This book is intended for use in a rigorous introductory PhD level course in econometrics *Handbook of Cliometrics* Claude Diebolt, Michael Haupt, 2024-05-22 This handbook is a milestone in the field of historical economics and econometric history through its emphasis on the concrete contribution of cliometrics to our knowledge in economics and history The articles in the handbook authored by the leading scholars in the fields stress the usefulness of cliometrics for economists historians and social scientists in general The handbook offers a comprehensive coverage of topics with each article

providing an overview of the contributions of cliometrics to a particular topic The handbook has set a new standard of quality in the field by offering a world wide forum of discussion in cliometrics This updated and extended third edition of the handbook of cliometrics offers a substantially enlarged collection of articles and thus stresses its unique position as authoritative reference work in this field [A Guide to Modern Econometrics](#) Marno Verbeek,2008-05-27 This revised and updated edition of [A Guide to Modern Econometrics](#) continues to explore a wide range of topics in modern econometrics by focusing on what is important for doing and understanding empirical work It serves as a guide to alternative techniques with the emphasis on the intuition behind the approaches and their practical relevance New material includes Monte Carlo studies weak instruments nonstationary panels count data duration models and the estimation of treatment effects Features of this book include Coverage of a wide range of topics including time series analysis cointegration limited dependent variables panel data analysis and the generalized method of moments Empirical examples drawn from a wide variety of fields including labour economics finance international economics environmental economics and macroeconomics End of chapter exercises review key concepts in light of empirical examples **Econometric Analysis of Cross Section and Panel Data** Jeffrey M. Wooldridge,2002 A comprehensive state of the art text on microeconomic methods **Economics Reading Lists, Course Outlines, Exams, Puzzles & Problems: Econometrics reading lists** ,1995 **Cambridge University Guide to Courses** ,2002 *General Catalog -- University of California, Santa Cruz* University of California, Santa Cruz,2008 **Journal of Econometrics** ,1997 *UC Santa Cruz* University of California, Santa Cruz,2006 *Advanced Econometrics* Himadri Deshpande,2025-01-03 *Advanced Econometrics Methods and Practical Uses* teaches you how econometrics is applied in real life Far from being purely theoretical this guide is invaluable for practicing econometrics The book specializes in regression analysis making it a go to resource for those wanting to master this technique Whether you are an economist a Ph D student solving economic problems or simply interested in understanding regression analyses this book is a must read It is designed for individuals deeply involved with econometrics but is accessible to students and instructors alike We cover topics such as quantile regression regression discontinuity designs and standard errors providing tools used by applied researchers The book also includes numerous empirical examples that offer practical insights *2012-2013 UNCG Graduate School Bulletin* ,

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