

SPECIFICATION ANALYSIS IN THE LINEAR MODEL

Edited by
Maxwell L. King and David E. A. Giles

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Specification Analysis In The Linear Model

Maxwell L. King, David E. A. Giles



Specification Analysis In The Linear Model:

Specification Analysis in the Linear Model Maxwell L. King, David E. A. Giles, 2018-03-05 Originally published in 1987 This collection of original papers deals with various issues of specification in the context of the linear statistical model The volume honours the early econometric work of Donald Cochrane late Dean of Economics and Politics at Monash University in Australia The chapters focus on problems associated with autocorrelation of the error term in the linear regression model and include appraisals of early work on this topic by Cochrane and Orcutt The book includes an extensive survey of autocorrelation tests some exact finite sample tests and some issues in preliminary test estimation A wide range of other specification issues is discussed including the implications of random regressors for Bayesian prediction modelling with joint conditional probability functions and results from duality theory There is a major survey chapter dealing with specification tests for non nested models and some of the applications discussed by the contributors deal with the British National Accounts and with Australian financial and housing markets

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Abbott,1982 *Journal of Business & Economic Statistics* American statistical association,1990 **On the Scaling of Psychological Data by Latent Structure Analysis** Ricard Burton McHugh,1954 **Time Series and Linear Systems** Sergio Bittanti,1986 *Bayesian Analysis in Econometrics and Statistics* Arnold Zellner,1997 This book presents some of Arnold Zellner's outstanding contributions to the philosophy theory and application of Bayesian analysis particularly as it relates to statistics econometrics and economics The volume contains both previously published and new material which cite and discuss the work of Bayesians who have made a contribution by helping researchers and analysts in many professions to become more effective in learning from data and making decisions Bayesian and non Bayesian approaches are compared in several papers Other articles include theoretical and applied results on estimation model comparison prediction forecasting prior densities model formulation and hypothesis testing In addition a new information processing approach is presented that yields Bayes's Theorem as a perfectly efficient information processing rule This volume will be essential reading for academics and students interested in qualitative methods as well as industrial analysts and government officials

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