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# Estimation And Inference In Econometrics

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#### **Estimation and Inference in Econometrics** *Oxford University Press, USA*

Offering a unifying theoretical perspective, this innovative guide to econometrics uses simple geometrical arguments to develop students' intuitive understanding of basic and advanced topics, emphasizing throughout the practical applications of modern theory and nonlinear techniques of estimation.

#### **Methods for Estimation and Inference in Modern Econometrics** *CRC Press*

Methods for Estimation and Inference in Modern Econometrics provides a comprehensive introduction to a wide range of emerging topics, such as generalized empirical likelihood estimation and alternative asymptotics under drifting parameterizations, which have not been discussed in detail outside of highly technical research papers. The book also addresses several problems often arising in the analysis of economic data, including weak identification, model misspecification, and possible nonstationarity. The book's appendix provides a review of some basic concepts and results from linear algebra, probability theory, and statistics that are used throughout the book. Topics covered include: Well-established nonparametric and parametric approaches to estimation and conventional (asymptotic and bootstrap) frameworks for statistical inference Estimation of models based on moment restrictions implied by economic theory, including various method-of-moments estimators for unconditional and conditional moment restriction models, and asymptotic theory for correctly specified and misspecified models Non-conventional asymptotic tools that lead to improved finite sample inference, such as higher-order asymptotic analysis that allows for more accurate approximations via various asymptotic expansions, and asymptotic approximations based on drifting parameter sequences Offering a unified approach to studying econometric problems, Methods for Estimation and Inference in Modern Econometrics links most of the existing estimation and inference methods in a general framework to help readers synthesize all aspects of modern econometric theory. Various theoretical exercises and suggested solutions are included to facilitate understanding.

#### **Estimation, Inference and Specification Analysis** *Cambridge University Press*

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.

#### **Econometric Theory and Methods**

**International Edition** *OUP Oxford*

Econometric Theory and Methods International Edition provides a unified treatment of modern econometric theory and practical econometric methods. The geometrical approach to least squares is emphasized, as is the method of moments, which is used to motivate a wide variety of estimators and tests. Simulation methods, including the bootstrap, are introduced early and used extensively. The book deals with a large number of modern topics. In addition to bootstrap and Monte Carlo tests, these include sandwich covariance matrix estimators, artificial regressions, estimating functions and the generalized method of moments, indirect inference, and kernel estimation. Every chapter incorporates numerous exercises, some theoretical, some empirical, and many involving simulation.

**Estimation and Inference in Two-step Econometric Models****Advanced Econometric Methods** *Springer Science & Business Media*

This book had its conception in 1975 in a friendly tavern near the School of Business and Public Administration at the University of Missouri-Columbia. Two of the authors (Fomby and Hill) were graduate students of the third (Johnson), and were (and are) concerned about teaching econometrics effectively at the graduate level. We decided then to write a book to serve as a comprehensive text for graduate econometrics. Generally, the material included in the book and its organization have been governed by the question, "How could the subject be best presented in a graduate class?" For content, this has meant that we have tried to cover "all the bases" and yet have not attempted to be encyclopedic. The intended purpose has also affected the level of mathematical rigor. We have tended to prove only those results that are basic and/or relatively straightforward. Proofs that would demand inordinant amounts of class time have simply been referenced. The book is intended for a two-semester course and paced to admit more extensive treatment of areas of specific interest to the instructor and students. We have great confidence in the ability, industry, and persistence of graduate students in ferreting out and understanding the omitted proofs and results. In the end, this is how one gains maturity and a fuller appreciation for the subject in any case. It is assumed that the readers of the book will have had an econometric methods course, using texts like J. Johnston's *Econometric Methods*, 2nd ed.

**Identification and Inference for Econometric Models****Essays in Honor of Thomas Rothenberg** *Cambridge University Press*

This volume contains the papers presented in honor of the lifelong achievements of Thomas J. Rothenberg on the occasion of his retirement. The authors of the chapters include many of the leading econometricians of our day, and the chapters address topics of current research significance in econometric theory. The chapters cover four themes: identification and efficient estimation in econometrics, asymptotic approximations to the distributions of econometric estimators and tests, inference involving potentially nonstationary time series, such as processes that might have a unit autoregressive root, and nonparametric and semiparametric inference. Several of the chapters

provide overviews and treatments of basic conceptual issues, while others advance our understanding of the properties of existing econometric procedures and/or propose new ones. Specific topics include identification in nonlinear models, inference with weak instruments, tests for nonstationary in time series and panel data, generalized empirical likelihood estimation, and the bootstrap.

**Methods for Estimation and Inference in Modern Econometrics**

Methods for Estimation and Inference in Modern Econometrics.

**Simulation-based Inference in Econometrics****Methods and Applications** *Cambridge University Press*

An overview of the techniques and practices involved in simulation-based inference.

**Econometric Modeling and Inference** *Cambridge University Press*

Presents the main statistical tools of econometrics, focusing specifically on modern econometric methodology. The authors unify the approach by using a small number of estimation techniques, mainly generalized method of moments (GMM) estimation and kernel smoothing. The choice of GMM is explained by its relevance in structural econometrics and its preeminent position in econometrics overall. Split into four parts, Part I explains general methods. Part II studies statistical models that are best suited for microeconomic data. Part III deals with dynamic models that are designed for macroeconomic and financial applications. In Part IV the authors synthesize a set of problems that are specific to statistical methods in structural econometrics, namely identification and over-identification, simultaneity, and unobservability. Many theoretical examples illustrate the discussion and can be treated as application exercises. Nobel Laureate James A. Heckman offers a foreword to the work.

**Semiparametric and Nonparametric Methods in Econometrics** *Springer Science & Business Media*

Standard methods for estimating empirical models in economics and many other fields rely on strong assumptions about functional forms and the distributions of unobserved random variables. Often, it is assumed that functions of interest are linear or that unobserved random variables are normally distributed. Such assumptions simplify estimation and statistical inference but are rarely justified by economic theory or other a priori considerations. Inference based on convenient but incorrect assumptions about functional forms and distributions can be highly misleading. Nonparametric and semiparametric statistical methods provide a way to reduce the strength of the assumptions required for estimation and inference, thereby reducing the opportunities for obtaining misleading results. These methods are applicable to a wide variety of estimation problems in empirical economics and other fields, and they are being used in applied research with increasing frequency. The literature on nonparametric and semiparametric estimation is large and highly technical. This book presents the main ideas underlying a variety of nonparametric and

semiparametric methods. It is accessible to graduate students and applied researchers who are familiar with econometric and statistical theory at the level taught in graduate-level courses in leading universities. The book emphasizes ideas instead of technical details and provides as intuitive an exposition as possible. Empirical examples illustrate the methods that are presented. This book updates and greatly expands the author's previous book on semiparametric methods in econometrics. Nearly half of the material is new.

**Pathwise Estimation and Inference for Diffusion Market Models** *CRC Press*

Pathwise estimation and inference for diffusion market models discusses contemporary techniques for inferring, from options and bond prices, the market participants' aggregate view on important financial parameters such as implied volatility, discount rate, future interest rate, and their uncertainty thereof. The focus is on the pathwise inference methods that are applicable to a sole path of the observed prices and do not require the observation of an ensemble of such paths. This book is pitched at the level of senior undergraduate students undertaking research at honors year, and postgraduate candidates undertaking Master's or PhD degree by research. From a research perspective, this book reaches out to academic researchers from backgrounds as diverse as mathematics and probability, econometrics and statistics, and computational mathematics and optimization whose interest lie in analysis and modelling of financial market data from a multi-disciplinary approach. Additionally, this book is also aimed at financial market practitioners participating in capital market facing businesses who seek to keep abreast with and draw inspiration from novel approaches in market data analysis. The first two chapters of the book contains introductory material on stochastic analysis and the classical diffusion stock market models. The remaining chapters discuss more special stock and bond market models and special methods of pathwise inference for market parameter for different models. The final chapter describes applications of numerical methods of inference of bond market parameters to forecasting of short rate. Nikolai Dokuchaev is an associate professor in Mathematics and Statistics at Curtin University. His research interests include mathematical and statistical finance, stochastic analysis, PDEs, control, and signal processing. Lin Yee Hin is a practitioner in the capital market facing industry. His research interests include econometrics, non-parametric regression, and scientific computing.

**Maximum Entropy Econometrics**

**Robust Estimation with Limited Data** *John Wiley & Sons Incorporated*

This book offers solutions to the problems commonly encountered by economists trying to squeeze information out of partial or incomplete data--which is usually what they have to work with.

**Econometric Foundations Pack with CD-ROM** *Cambridge University Press*

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.

**Microeconometrics**

**Methods and Applications** *Cambridge University Press*

This book provides the most comprehensive treatment to date of microeconometrics, the analysis of individual-level data on the economic behavior of individuals or firms using regression methods for cross section and panel data. The book is oriented to the practitioner. A basic understanding of the linear regression model with matrix algebra is assumed. The text can be used for a microeconometrics course, typically a second-year economics PhD course; for data-oriented applied microeconometrics field courses; and as a reference work for graduate students and applied researchers who wish to fill in gaps in their toolkit. Distinguishing features of the book include emphasis on nonlinear models and robust inference, simulation-based estimation, and problems of complex survey data. The book makes frequent use of numerical examples based on generated data to illustrate the key models and methods. More substantially, it systematically integrates into the text empirical illustrations based on seven large and exceptionally rich data sets.

**Economic Modeling and Inference** *Princeton University Press*

"Christensen and Kiefer's excellent book shows how careful dynamic theory and econometrics go hand in hand, opening up new vistas in the areas of search theory, finance, and macroeconomics."--Tom Sargent, New York University and the Hoover Institution "There is no other book that mixes dynamic economic theory, statistical inference, and real quantitative applications like this one. Christensen and Kiefer will challenge the top tier of students and take them to the research frontier."--Robert Lucas, University of Chicago "Dynamic programming is an organizing framework that has enabled economists to integrate economic theory with empirical analysis. Few textbooks reflect the integrated nature of contemporary research, but Christensen and Kiefer reveal the power of the dynamic programming approach in a wide variety of applications from job search to portfolio choice. Their new book will be invaluable to students who wish to participate in this exciting enterprise."--John Y. Campbell, Harvard University "The authors do a splendid job of showing how to use stochastic dynamic optimization techniques to generate the implied distributions of observables needed for estimation. There are many interesting and useful examples included in the book, ranging from applications of the theory of job search to those of asset pricing theory. This book should be a reference for anyone interested in using dynamic economic models to make inferences about the world we observe."--Dale Mortensen, Aarhus University, Denmark, and Northwestern University "An extremely ambitious and thought-provoking book, one that combines state-of-the-art economic theory with sophisticated econometric techniques. The dynamic programming framework brings together important results and recent developments in a unique, unified way. The book is sure to inspire many PhD students and empirically oriented researchers for years to come."--Tim Bollerslev, Duke University "I have been looking for a book like this for quite a while. Economic

Modeling and Inference is written for those who want to do applied work and actually apply this to real-life data or run simulations. This much-needed book fills a void. It is certainly a significant contribution to the field."--Yaw Nyarko, New York University "Economic Modeling and Inference blends economic theory and statistical inference in a seamless fashion. Every dynamic decision model is discussed with an eye for it to be fit with economic data. Every econometric inference tool is developed for the purpose of testing economic decision models. This book is long overdue. It will influence and benefit young economists for generations to come."--Mark Y. An, Fannie Mae

### **ESTIMATION & INFERENCE IN ECONOMETRICS, 1993**

#### **Nonstationary Panels, Panel Cointegration, and Dynamic Panels** *Elsevier*

This volume is dedicated to two recent intensive areas of research in the econometrics of panel data, namely nonstationary panels and dynamic panels. It includes a comprehensive survey of the nonstationary panel literature including panel unit root tests, spurious panel regressions and panel cointegration tests. In addition, it provides recent developments in the estimation of dynamic panel data models using generalized method of moments. The volume includes eleven chapters written by twenty authors. These chapters (i) investigate better methods of estimating dynamic panels; (ii) develop methods for estimating and testing hypotheses for cointegrating vectors in dynamic panels; (iii) extend the concept of serial correlation common features analysis to nonstationary panel data models; (iv) study the local power of panel unit root test statistics; (v) derive the asymptotic distributions of various estimators for the panel cointegrated regression model; (vi) propose a unit root test in the presence of structural change; (vii) develop a new limit theory for panel data that may be cross-sectionally heterogeneous; (viii) propose stationarity tests for a heterogeneous panel data model; (ix) derive instrumental variable estimators for a semiparametric partially linear dynamic panel data model; and (x) conduct Monte Carlo experiments to study the small sample properties of a growth convergence equation. This collection of papers should prove useful for practitioners and researchers working with panel data.

#### **Handbook Of Applied Econometrics And Statistical Inference** *CRC Press*

Summarizes developments and techniques in the field. It highlights areas such as sample surveys, nonparametric analysis, hypothesis testing, time series analysis, Bayesian inference, and distribution theory for applications in statistics, economics, medicine, biology, and engineering.

### **Estimation and Inference in Nonparametric Frontier Models**

#### **Recent Developments and Perspectives** *Now Publishers*

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.

#### **Causal Inference** *Yale University Press*

An accessible, contemporary introduction to the methods for determining cause and effect in the social sciences "Causation versus correlation has been the basis of arguments--economic and otherwise--since the beginning of time. Causal Inference: The Mixtape uses legit real-world examples that I found genuinely thought-provoking. It's rare that a book prompts readers to expand their outlook; this one did for me."--Marvin Young (Young MC) Causal inference encompasses the tools that allow social scientists to determine what causes what. In a messy world, causal inference is what helps establish the causes and effects of the actions being studied--for example, the impact (or lack thereof) of increases in the minimum wage on employment, the effects of early childhood education on incarceration later in life, or the influence on economic growth of introducing malaria nets in developing regions. Scott Cunningham introduces students and practitioners to the methods necessary to arrive at meaningful answers to the questions of causation, using a range of modeling techniques and coding instructions for both the R and the Stata programming languages.

#### **Causal Inference in Econometrics** *Springer*

This book is devoted to the analysis of causal inference which is one of the most difficult tasks in data analysis: when two phenomena are observed to be related, it is often difficult to decide whether one of them causally influences the other one, or whether these two phenomena have a common cause. This analysis is the main focus of this volume. To get a good understanding of the causal inference, it is important to have models of economic phenomena which are as accurate as possible. Because of this need, this volume also contains papers that use non-traditional economic models, such as fuzzy models and models obtained by using neural networks and data mining techniques. It also contains papers that apply different econometric models to analyze real-life economic dependencies.

#### **Asymptotic Theory for Econometricians** *Academic Press*

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.

### **Panel Data Econometrics**

#### **Theory** *Academic Press*

Panel Data Econometrics: Theory introduces econometric modelling. Written by experts from diverse disciplines, the volume uses longitudinal datasets to illuminate applications for a variety of fields, such as banking, financial markets, tourism and transportation, auctions, and experimental economics. Contributors emphasize techniques and applications, and they accompany their explanations with case studies, empirical exercises and supplementary code in R. They also address

panel data analysis in the context of productivity and efficiency analysis, where some of the most interesting applications and advancements have recently been made. Provides a vast array of empirical applications useful to practitioners from different application environments Accompanied by extensive case studies and empirical exercises Includes empirical chapters accompanied by supplementary code in R, helping researchers replicate findings Represents an accessible resource for diverse industries, including health, transportation, tourism, economic growth, and banking, where researchers are not always econometrics experts

#### **Applied Econometrics with R** *Springer Science & Business Media*

R is a language and environment for data analysis and graphics. It may be considered an implementation of S, an award-winning language initially developed at Bell Laboratories since the late 1970s. The R project was initiated by Robert Gentleman and Ross Ihaka at the University of Auckland, New Zealand, in the early 1990s, and has been developed by an international team since mid-1997. Historically, econometricians have favored other computing environments, some of which have fallen by the wayside, and also a variety of packages with canned routines. We believe that R has great potential in econometrics, both for research and for teaching. There are at least three reasons for this: (1) R is mostly platform independent and runs on Microsoft Windows, the Mac family of operating systems, and various flavors of Unix/Linux, and also on some more exotic platforms. (2) R is free software that can be downloaded and installed at no cost from a family of mirror sites around the globe, the Comprehensive R Archive Network (CRAN); hence students can easily install it on their own machines. (3) R is open-source software, so that the full source code is available and can be inspected to understand what it really does, learn from it, and modify and extend it. We also like to think that platform independence and the open-source philosophy make R an ideal environment for reproducible econometric research.

#### **The Refinement of Econometric Estimation and Test Procedures**

##### **Finite Sample and Asymptotic Analysis** *Cambridge University Press*

This book was first published in 2007. 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 Analysis of Cross Section and Panel Data, second edition** *MIT Press*

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.

#### **Applied Nonparametric Econometrics** *Cambridge University Press*

The majority of empirical research in economics ignores the potential benefits of nonparametric methods, while the majority of advances in nonparametric theory ignores 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.

#### **Seemingly Unrelated Regression Equations Models**

##### **Estimation and Inference** *CRC Press*

This book brings together the scattered literature associated with the seemingly unrelated regression equations (SURE) model used by econometricians and others. It focuses on the theoretical statistical results associated with the SURE model.

### Advances in Economics and Econometrics

**Economic Theory. Volume I.** *Cambridge University Press*

**Bayesian Inference in Dynamic Econometric Models** *OUP Oxford*

This book contains an up-to-date coverage of the last twenty years advances in Bayesian inference in econometrics, with an emphasis on dynamic models. It shows how to treat Bayesian inference in non linear models, by integrating the useful developments of numerical integration techniques based on simulations (such as Markov Chain Monte Carlo methods), and the long available analytical results of Bayesian inference for linear regression models. It thus covers a broad range of rather recent models for economic time series, such as non linear models, autoregressive conditional heteroskedastic regressions, and cointegrated vector autoregressive models. It contains also an extensive chapter on unit root inference from the Bayesian viewpoint. Several examples illustrate the methods.

### Seemingly Unrelated Regression Equations Models

**Estimation and Inference** *CRC Press*

This book brings together the scattered literature associated with the seemingly unrelated regression equations (SURE) model used by econometricians and others. It focuses on the theoretical statistical results associated with the SURE model.

### Information and Entropy Econometrics

**A Review and Synthesis** *Now Publishers Inc*

Information and Entropy Econometrics - A Review and Synthesis summarizes the basics of information theoretic methods in econometrics and the connecting theme among these methods. It will benefit researchers looking for a concise introduction to the basics of IEE and enable applied researchers to learn new methods, and applications for extracting information from noisy and limited data and for learning from these data.

**The Estimation of Causal Effects by Difference-in-difference Methods** *Foundations and Trends(r) in E*

This monograph presents a brief overview of the literature on the difference-in-difference estimation strategy and discusses major issues mainly using a treatment effect perspective that allows more general considerations than the classical regression formulation that still dominates the applied work.

**Large-dimensional Panel Data Econometrics: Testing, Estimation And Structural Changes** *World Scientific*

This book aims to fill the gap between panel data econometrics textbooks, and the latest development on 'big data', especially large-dimensional panel data econometrics. It introduces important research questions in large panels, including testing for cross-sectional dependence, estimation of factor-augmented panel data models, structural breaks in panels and group patterns in panels. To tackle these high dimensional issues, some techniques used in Machine Learning approaches are also illustrated. Moreover, the Monte Carlo experiments, and empirical examples are also utilised to show how to implement these new inference methods. Large-Dimensional Panel Data Econometrics: Testing, Estimation and Structural Changes also introduces new research questions and results in recent literature in this field.

**A Guide to Econometrics** *John Wiley & Sons*

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

**An Introduction to Classical Econometric Theory** *Oxford University Press, USA*

In An Introduction to Classical Econometric Theory Paul A. Ruud shows the practical value of an intuitive approach to econometrics. Students learn not only why but how things work. Through geometry, seemingly distinct ideas are presented as the result of one common principle, making econometrics more than mere recipes or special tricks. In doing this, the author relies on such concepts as the linear vector space, orthogonality, and distance. Parts I and II introduce the ordinary least squares fitting method and the classical linear regression model, separately rather than simultaneously as in other texts. Part III contains generalizations of the classical linear regression model and Part IV develops the latent variable models that distinguish econometrics from statistics. To motivate formal results in a chapter, the author begins with substantive empirical examples. Main results are followed by illustrative special cases; technical proofs appear toward the end of each chapter. Intended for a graduate audience, An Introduction to Classical Econometric Theory fills the gap between introductory and more advanced texts. It is the most conceptually complete text for graduate econometrics courses and will play a vital role in graduate instruction.

### Econometric Modeling

**A Likelihood Approach** *Princeton University Press*

Econometric Modeling provides a new and stimulating introduction to econometrics, focusing on modeling. The key issue confronting empirical economics is to establish sustainable relationships that are both supported by data and interpretable from economic theory. The unified likelihood-based approach of this book gives students the required statistical foundations of estimation and

inference, and leads to a thorough understanding of econometric techniques. David Hendry and Bent Nielsen introduce modeling for a range of situations, including binary data sets, multiple regression, and cointegrated systems. In each setting, a statistical model is constructed to explain the observed variation in the data, with estimation and inference based on the likelihood function. Substantive issues are always addressed, showing how both statistical and economic assumptions can be tested and empirical results interpreted. Important empirical problems such as structural breaks, forecasting, and model selection are covered, and Monte Carlo simulation is explained and applied. *Econometric Modeling* is a self-contained introduction for advanced undergraduate or graduate students. Throughout, data illustrate and motivate the approach, and are available for computer-based teaching. Technical issues from probability theory and statistical theory are introduced only as needed. Nevertheless, the approach is rigorous, emphasizing the coherent formulation, estimation, and evaluation of econometric models relevant for empirical research.

**Panel Data Econometrics with R** *John Wiley & Sons*

Panel Data Econometrics with R provides a tutorial for using R in the field of panel data econometrics. Illustrated throughout with examples in econometrics, political science, agriculture and epidemiology, this book presents classic methodology and applications as well as more advanced topics and recent developments in this field including error component models, spatial

panels and dynamic models. They have developed the software programming in R and host replicable material on the book's accompanying website.

**Foundations of Econometrics** *Elsevier*

Advanced Textbooks in Economics, Volume 7: Foundations of Econometrics focuses on the principles, processes, methodologies, and approaches involved in the study of econometrics. The publication examines matrix theory and multivariate statistical analysis. Discussions focus on the maximum likelihood estimation of multivariate normal distribution parameters, point estimation theory, multivariate normal distribution, multivariate probability distributions, Euclidean spaces and linear transformations, orthogonal transformations and symmetric matrices, and determinants. The manuscript then ponders on linear expected value models and simultaneous equation estimation. Topics include random exogenous variables, maximum likelihood estimation of a single equation, identification of a single equation, linear stochastic difference equations, and errors-in-variables models. The book takes a look at a prolegomenon to econometric model building, tests of hypotheses in econometric models, multivariate statistical analysis, and simultaneous equation estimation. Concerns include maximum likelihood estimation of a single equation, tests of linear hypotheses, testing for independence, and causality in economic models. The publication is a valuable source of data for economists and researchers interested in the foundations of econometrics.