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Econometric Theory and Methods

By James G. MacKinnon

Oxford University Press. Hardcover. Condition: New. 768 pages. Dimensions: 9.4in. x 6.4in. x 1.6in. Econometric Theory and Methods 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. Econometric Theory and Methods is designed for beginning graduate courses. The book is suitable for both one- and two-term courses at the Masters or Ph. D. level. It can also be used in a final-year undergraduate course for students with sufficient backgrounds in mathematics and statistics. FEATURES Unified Approach: New concepts are linked to old ones whenever possible, and the notation is consistent both within and across chapters wherever possible. Geometry of Ordinary Least Squares: Introduced in Chapter 2, this method provides students...



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