

SPECIFICATION ANALYSIS IN THE LINEAR MODEL

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Specification Analysis In The Linear Model

Linda Ree Fraelich Phillips



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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 **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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