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An Introduction to Econometrics Lawrence Robert Klein, 2012-03-01 [A History of Macroeconometric Model-building](#) Ronald G. Bodkin, Lawrence Robert Klein, Kanta Marwah, 1991 This major book presents for the first time an authoritative history of developments in macroeconometric modelling since the 1930s It focuses in particular on the construction of mathematical statistical models of entire economies estimated from national accounts and other macroeconomic data International and comparative in scope the book contains chapters prepared by specialists from the different countries concerned This landmark book is indispensable to an understanding of the history and development of large scale econometric models of modern economies

Econometric Models and Economic Forecasts Robert S. Pindyck, Daniel L. Rubinfeld, 1991 First course in Econometrics in Economics Departments at better schools also Economic Business Forecasting Statistics prerequisite but no calculus Slightly higher level and more comprehensive than Gujarati M H 1996 P R covers more time series and forecasting P R coverage is notch below Johnston DiNardo M H 97 and requires no matrix algebra Includes data disk

Econometric Models and Economic Forecasts Robert S. Pindyck, Daniel L. Rubinfeld, 1998 This well known text helps students understand the art of model building what type of model to build building the appropriate model testing it statistically and applying the model to practical problems in forecasting and analysis

[Econometric Modeling](#) David F. Hendry, Bent Nielsen, 2007-03-25 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

Representation and Structure in Economics Hsiang-Ke Chao, 2020-04-08 This book provides a methodological perspective on understanding the essential roles of econometric models in the theory and practice Offering a comprehensive and comparative exposition of the accounts of models in both econometrics and philosophy of science this work shows how econometrics and philosophy of science are interconnected while exploring the methodological insight of econometric modelling that can be added to modern philosophical thought The notion of structure is thoroughly discussed throughout the book The studies of the consumption function of Trygve Haavelmo Richard Stone Milton Friedman David Hendry and Robert Lucas are taken as the case studies to investigate their methodological implications of model and structure In addition to the semantic view of the scientific theories various philosophical accounts concerning scientific models are used to shed light on the methodological nature of these consumption studies in economics This book will be of great interest to scholars and students of methodology of economics and econometrics as well as anyone interested in the philosophy of science in an economic context

Econometric Models, Techniques, and Applications Michael D. Intriligator, Ronald G. Bodkin, Cheng Hsiao, 1996 This book surveys the theories techniques model building and data collection and applications of econometrics KEY TOPICS It focuses on those aspects of econometrics that are of major importance to readers and researchers interested in performing evaluating or understanding econometric studies in a variety of areas It reviews matrix notation and the use of multivariate statistics discusses the specification of the model and the development of data for its estimation covers recent developments in econometric models techniques and applications explains the estimation of single equation models and provides case studies of the applications of econometrics to a wide array of areas including traditional areas such as the estimation of demand functions and production functions and macroeconomic models

An Introduction to Econometric Forecasting and Forecasting Models Lawrence Robert Klein, Richard M. Young, 1980 The model approach to economic forecasting Model resources and structure Specification and validation of a forecasting model Forecasting

Working Papers in Economics and Econometrics Australian National University. Research School of Social Sciences. Department of Economics, 1991

Evaluation of Econometric Models Jan Kmenta, James B. Ramsey, 2014-05-10 Evaluation of Econometric Models presents approaches to assessing and enhancing the progress of applied economic research This book discusses the problems and issues in evaluating econometric models use of exploratory methods in economic analysis and model construction and evaluation when theoretical knowledge is scarce The data analysis by partial least squares prediction analysis of economic models and aggregation and disaggregation of nonlinear equations are also elaborated This text likewise covers the comparison of econometric models by optimal control techniques role of time series analysis in econometric model evaluation and hypothesis testing in spectral regression Other topics include the relevance of laboratory experiments to testing resource allocation theory and token economy and animal

models for the experimental analysis of economic behavior This publication is intended for students and researchers interested in evaluating econometric models **Econometric Models and Methods** Carl F. Christ,1966 Making the acquaintance of econometrics Theoretical models Empirical methods **Australian National Bibliography** ,1978
Structural Econometric Models William G. Tomek,1997 **The Social Science Encyclopedia** Adam Kuper,2003-12-16
The Social Science Encyclopedia first published in 1985 to acclaim from social scientists librarians and students was thoroughly revised in 1996 when reviewers began to describe it as a classic This third edition has been radically recast Over half the entries are new or have been entirely rewritten and most of the balance have been substantially revised Written by an international team of contributors the Encyclopedia offers a global perspective on the key issues within the social sciences Some 500 entries cover a variety of enduring and newly vital areas of study and research methods Experts review theoretical debates from neo evolutionism and rational choice theory to poststructuralism and address the great questions that cut across the social sciences What is the influence of genes on behaviour What is the nature of consciousness and cognition What are the causes of poverty and wealth What are the roots of conflict wars revolutions and genocidal violence This authoritative reference work is aimed at anyone with a serious interest in contemporary academic thinking about the individual in society Building Better Econometric Models Using Cross Section and Panel Data Jeffrey A. Edwards,2014-05-01 Many empirical researchers yearn for an econometric model that better explains their data Yet these researchers rarely pursue this objective for fear of the statistical complexities involved in specifying that model This book is intended to alleviate those anxieties by providing a practical methodology that anyone familiar with regression analysis can employ a methodology that will yield a model that is both more informative and is a better representation of the data This book outlines simple practical procedures that can be used to specify a model that better explains the data Such procedures employ the use of purely statistical techniques performed upon a publicly available data set which allows readers to follow along at every stage of the procedure Using the econometric software Stata though most other statistical software packages can be used as well this book demonstrates how to test for model misspecification and how to respecify these models in a practical way that not only enhances the inference drawn from the results but adds a level of robustness that can increase the researcher s confidence in the output generated By following this procedure researchers will be led to a better more finely tuned empirical model that yields better results **Econometric Modeling in Economic Education Research** William E. Becker Jr.,Rolf A. Walstad,2012-12-06 Since its establishment in the 1950s the American Economic Association s Committee on Economic Education has sought to promote improved instruction in economics and to facilitate this objective by stimulating research on the teaching of economics These efforts are most apparent in the sessions on economic education that the Committee organizes at the Association s annual meetings At these sessions economists interested in economic education have opportunities to present new ideas on teaching and research and also to report the findings of their research

The record of this activity can be found in the Proceedings of the American Economic Review. The Committee on Economic Education and its members have been actively involved in a variety of other projects. In the early 1960s it organized the National Task Force on Economic Education that spurred the development of economics teaching at the precollege level. This in turn led to the development of a standardized research instrument, a high school test of economic understanding. This was followed later in the 1960s by the preparation of a similar test of understanding college economics. The development of these two instruments greatly facilitated research on the impact of economics instruction, opened the way for application of increasingly sophisticated statistical methods in measuring the impact of economic education, and initiated a steady stream of research papers on a subject that previously had not been explored.

Consistent Estimation of Real Econometric Models with Undersized Samples Joseph E. Nehlawi, 1975

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