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Estimation Of Dynamic Econometric Models With Errors In Variables

Sergio Bittanti

Estimation Of Dynamic Econometric Models With Errors In Variables:

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Estimation of Dynamic Econometric Models with Errors in Variables Jaime Terceiro Lomba,1990-04-04 A new procedure for the maximum likelihood estimation of dynamic econometric models with errors in both endogenous and exogenous variables is presented in this monograph A complete analytical development of the expressions used in problems of estimation and verification of models in state space form is presented The results are useful in relation not only to the problem of errors in variables but also to any other possible econometric application of state space formulations

Dynamic Econometrics Francis J. Bismans,Olivier Damette,2025-02-15 This textbook for advanced econometrics students introduces key concepts of dynamic non stationary modelling It discusses all the classic topics in time series analysis and linear models containing multiple equations as well as covering panel data models and non linear models of qualitative variables The book offers a general introduction to dynamic econometrics and covers topics including non stationary stochastic processes unit root tests Monte Carlo simulations heteroskedasticity autocorrelation cointegration and error correction mechanism models specification and vector autoregressions Going beyond advanced dynamic analysis the book also meticulously analyses the classical linear regression model CLRM and introduces students to estimation and testing methods for the more advanced auto regressive distributed lag ARDL model The book incorporates worked examples algebraic explanations and learning exercises throughout It will be a valuable resource for graduate and postgraduate students in econometrics and quantitative finance as well as academic researchers in this area   Political Analysis Walter R. Mebane,1999 Discusses some of the latest developments in political methodology   **Estimation of dynamic economic models when variables are subject to measurement errors** Bahram Pesaran,1977   Dynamic Econometrics David F. Hendry,1995 The main problem in econometric modelling of time series is discovering sustainable and interpretable relationships between observed economic variables The primary aim of this book is to develop an operational econometric approach which allows constructive modelling Professor Hendry deals with methodological issues model discovery data mining and progressive research strategies with major tools for modelling recursive methods encompassing super exogeneity invariance tests and with practical problems collinearity heteroscedasticity and measurement errors He also includes an extensive study of US money demand The book is self contained with the technical background covered in appendices It is thus suitable for first year graduate students and includes solved examples and exercises to facilitate its use in teaching

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models as well as panel data models It is distinct from other time series texts in the sense that it also covers panel data models and attempts at a more coherent integration of time series multivariate analysis and panel data models It builds on the author s extensive research in the areas of time series and panel data analysis and covers a wide variety of topics in one volume Different parts of the book can be used as teaching material for a variety of courses in econometrics It can also be used as reference manual It begins with an overview of basic econometric and statistical techniques and provides an account of stochastic processes univariate and multivariate time series tests for unit roots cointegration impulse response analysis autoregressive conditional heteroskedasticity models simultaneous equation models vector autoregressions causality forecasting multivariate volatility models panel data models aggregation and global vector autoregressive models GVAR The techniques are illustrated using Microfit 5 Pesaran and Pesaran 2009 OUP with applications to real output inflation interest rates exchange rates and stock prices   Mathematical Reviews ,2005   **Minimum Impatience Theorems for Recursive Economic Models** Gerhard Sorger,1992   Time Series and Linear Systems Sergio Bittanti,1986

   Exogeneity in Error Correction Models Jean-Pierre Urbain,1993-06-14 In the recent years the study of cointegrated time series and the use of error correction models have become extremely popular in the econometric literature This book provides an analysis of the notion of weak exogeneity which is necessary to sustain valid inference in sub systems inthe framework of error correction models ECMs In many practical situations the applied econometrician wants to introduce structure on his her model in order to get economically meaningful coefficients For thispurpose ECMs in structural form provide an appealing framework allowing the researcher to introduce theoretically motivated identification restrictions on the long run relationships In this case the validity of the inference will depend on a number of conditions which are investigated here In particular we point out that orthogonality tests often used to test for weak exogeneity or for general misspecification behave poorly in finite samples and are often not very useful in cointegrated systems   *Econometric Models, Techniques, and Applications* Michael D. Intriligator,1978   **JOURNAL OF ECONOMETRICS** THE JOURNAL OF ECONOMETRICS,1999

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