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SPECTRAL METHODS IN ECONOMETRICS

George S. Fishman

Harvard University Press
Cambridge, Massachusetts 02138 1969

Spectral Methods In Econometrics

**John Eatwell, Murray Milgate, Peter
Newman**



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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

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