

Econometrics

[i-kä-nə-me-triks]

The use of statistical methods to develop theories or test existing hypotheses in economics or finance.



Statistics And Econometrics

Thad W. Mirer

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Probability, Statistics and Econometrics Oliver Linton, 2017-03-04 Probability Statistics and Econometrics provides a concise yet rigorous treatment of the field that is suitable for graduate students studying econometrics very advanced undergraduate students and researchers seeking to extend their knowledge of the trinity of fields that use quantitative data in economic decision making The book covers much of the groundwork for probability and inference before proceeding to core topics in econometrics Authored by one of the leading econometricians in the field it is a unique and valuable addition to the current repertoire of econometrics textbooks and reference books Synthesizes three substantial areas of research ensuring success in a subject matter than can be challenging to newcomers Focused and modern coverage that provides relevant examples from economics and finance Contains some modern frontier material including bootstrap and lasso methods not treated in similar level books Collects the necessary material for first semester Economics PhD students into a single text Intermediate Statistics and Econometrics Dale J. Poirier, 1995 The standard introductory texts to mathematical statistics leave the Bayesian approach to be taught later in advanced topics courses giving students the impression that Bayesian statistics provide but a few techniques appropriate in only special circumstances Nothing could be further from the truth argues Dale Poirier who has developed a course for teaching comparatively both the classical and the Bayesian approaches to econometrics Poirier's text provides a thoroughly modern self contained comprehensive and accessible treatment of the probability and statistical foundations of econometrics with special emphasis on the linear regression model Written primarily for advanced undergraduate and graduate students who are pursuing research careers in economics Intermediate Statistics and Econometrics offers a broad perspective bringing together a great deal of diverse material Its

comparative approach emphasis on regression and prediction and numerous exercises and references provide a solid foundation for subsequent courses in econometrics and will prove a valuable resource to many nonspecialists who want to update their quantitative skills The introduction closes with an example of a real world data set the Challengerspace shuttle disaster that motivates much of the text s theoretical discussion The ten chapters that follow cover basic concepts special distributions distributions of functions of random variables sampling theory estimation hypothesis testing prediction and the linear regression model Appendixes contain a review of matrix algebra computation and statistical tables **Statistics and Econometrics** Edward J. Kane, 1968 Statistics and Econometric Models: Volume 1, General Concepts, Estimation, Prediction and Algorithms Christian Gourieroux, Alain Monfort, 1995-10-26 This two volume work aims to present as completely as possible the methods of statistical inference with special reference to their economic applications It is a well integrated textbook presenting a wide diversity of models in a coherent and unified framework The reader will find a description not only of the classical concepts and results of mathematical statistics but also of concepts and methods recently developed for the specific needs of econometrics Although the two volumes do not demand a high level of mathematical knowledge they do draw on linear algebra and probability theory. The breadth of approaches and the extensive coverage of this two volume work provide for a thorough and entirely self contained course in modern economics Volume 1 provides an introduction to general concepts and methods in statistics and econometrics and goes on to cover estimation and prediction Volume 2 focuses on testing confidence regions model selection and asymptotic theory **Economic Statistics** and Econometrics Thad W. Mirer, 1995 Combines technique with application using real data sets The core of the book Chapters 1 13 covers the basic statistical concepts necessary for econometrics with an emphasis on regression analysis Part V is a treatment of advanced econometrics theory Economic Statistics and Econometrics Thad W. Mirer, 1988

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