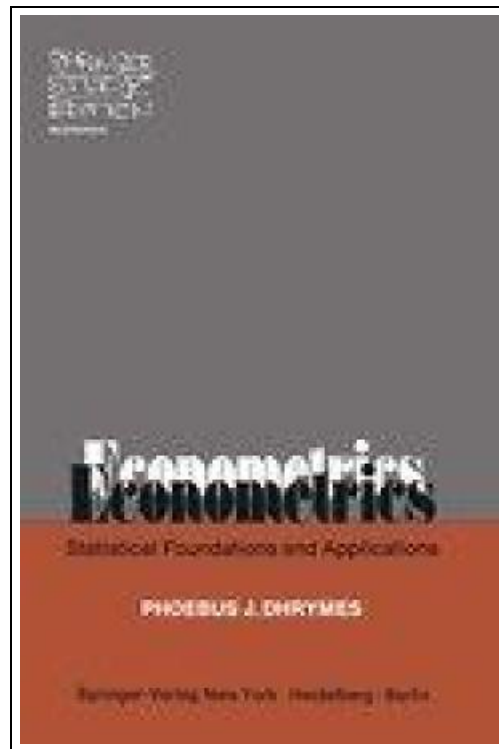# Econometrics

Filesize: 2.37 MB

Reviews

This ebook is very gripping and fascinating. Sure, it is engage in, nevertheless an amazing and interesting literature. It is extremely difficult to leave it before concluding, once you begin to read the book.

(Ms. Ora Buckridge)

ECONOMETRICS

To get **Econometrics** PDF, remember to refer to the button below and save the document or get access to other information which might be in conjuction with ECONOMETRICS book.

Springer Mrz 1984, 1984. Taschenbuch. Book Condition: Neu. 23.5x15.5x cm. This item is printed on demand - Print on Demand Neuware - Inhaltsangabe1. Elementary Aspects of Multivariate Analysis.- 1.1 Preliminaries.- 1.2 Joint, Marginal, and Conditional Distributions.- 1.3 A Mathematical Digression.- 1.4 The Multivariate Normal Distribution.- 1.5 Correlation Coefficients and Related Topics.- 1.6 Estimators of the Mean Vector and Covariance Matrix and their Distribution.- 1.7 Tests of Significance.- 2. Applications of Multivariate Analysis.- 2.1 Canonical Correlations and Canonical Variables.- 2.2 Principal Components.- 2.3 Discriminant Analysis.- 2.4 Factor Analysis.- 3. Probability Limits, Asymptotic Distributions, and Properties of Maximum Likelihood Estimators.- 3.1 Introduction.- 3.2 Estimators and Probability Limits.- 3.3 Convergence to a Random Variable: Convergence in Distribution and Convergence of Moments.- 3.4 Central Limit Theorems and Related Topics.- 3.5 Miscellaneous Useful Convergence Results.- 3.6 Properties of Maximum Likelihood (ML) Estimators.- 3.7 Estimation for Distribution Admitting of Sufficient Statistics.- 3.8 Minimum Variance Estimation and Sufficient Statistics.- 4. Estimation of Simultaneous Equations Systems.- 4.1 Review of Classical Methods.- 4.2 Asymptotic Distribution of Aitken Estimators.- 4.3 Two-Stage Least Squares (2SLS).- 4.4 2SLS as Aitken and as OLS Estimator.- 4.5 Asymptotic Properties of 2SLS Estimators.- 4.6 The General k-Class Estimator.- 4.7 Three-Stage Least Squares (3SLS).- 5. Applications of Classical and Simultaneous Equations Techniques and Related Problems.- 5.1 Estimation of Production and Cost Functions and Specification Error Analysis.- 5.2 An Example of Efficient Estimation of a Set of General Linear (Regression) Models.- 5.3 An Example of 2SLS and 3SLS Estimation.- 5.4 Measures of Goodness of Fit in Multiple Equations Systems: Coeficient of (Vector) Alienation and Correlation.- 5.5 Canonical Correlations and Goodness of Fit in Econometric Systems.- 5.6 Applications of Principal Component Theory in Econometric Systems.- 5.7 Alternative Asymptotic Tests of Significance for 2SLS Estimated Parameters.- 6. Alternative Estimation Methods; Recursive Systems.- 6.1 Introduction.- 6.2 Indirect Least Squares (ILS).-...

See Also

[PDF] Psychologisches Testverfahren

Follow the web link below to read "Psychologisches Testverfahren" PDF document.

Download ePub

»

[PDF] Angels Among Us: 52 Humorous and Inspirational Short Stories: Lifes Outtakes - Year 7

Follow the web link below to read "Angels Among Us: 52 Humorous and Inspirational Short Stories: Lifes Outtakes - Year 7" PDF document.

Download ePub

»

[PDF] Yearbook Volume 15

Follow the web link below to read "Yearbook Volume 15" PDF document.

Download ePub

»

[PDF] The Java Tutorial (3rd Edition)

Follow the web link below to read "The Java Tutorial (3rd Edition)" PDF document.

Download ePub

»

[PDF] Memoirs of Robert Cary, Earl of Monmouth

Follow the web link below to read "Memoirs of Robert Cary, Earl of Monmouth" PDF document.

Download ePub

»

[PDF] By the Fire Volume 1

Follow the web link below to read "By the Fire Volume 1" PDF document.

Download ePub

»