

Econometrics By Example

Reorienting Economics Tony Lawson 2012-08-21 Contemporary economics is characterized by a mismatch between its methods of analysis and the nature of the world it seeks to interpret. Despite regular economic crises and ongoing critique of the discipline, the drift from political economy into applied mathematics appears to continue unabated. In this book, Tony Lawson advocates a realignment of economics with social reality. In analyzing mainstream economists' misplaced universality, the author places ontology at the heart of a reoriented future in which economics is integrated within the wider human and social sciences.

Financial Econometrics Anokye Mohammed Adam 2017 Financial modelling - and for that matter, quantitative finance - is a very crucial area of study for the decision makers to make informed and robust choices in matters of interest to the growth and survival of their organisations. Thus, the skills and knowledge (at least, in this book) must be possessed by every finance professional; risk analysts, quantitative analysts, asset and portfolio managers, compliance officers, Forex and Contract for Difference (CFD) traders, etc. Econometric and statistical models employed in financial modelling are too many to be captured under this course. The econometric models captured in this book are for the purposes of fostering understanding, appreciation, and the reality of the mathematics beneath the topics in econometrics. Broadly speaking, this book covers the various facets of regression models in this important field. Diagnostics on the linear regression model, Logit and Probit (Categorical Dependent Variable Models), Stationary and Non-Stationary Time Series, Cointegration and Error Correction Models (ECM), Autoregressive Distributed Lag (ARDL) Models, forecasting with ARIMA and Vector Autoregression (VAR) models, Panel Data Regression Models, and finally Asset Price/Return Volatility: ARCH and GARCH Models are

illustrated for easy comprehension.

Econometric Modelling with Time Series Vance Martin 2012-12-28 This book provides a general framework for specifying, estimating and testing time series econometric models. Special emphasis is given to estimation by maximum likelihood, but other methods are also discussed, including quasi-maximum likelihood estimation, generalised method of moments estimation, nonparametric estimation and estimation by simulation. An important advantage of adopting the principle of maximum likelihood as the unifying framework for the book is that many of the estimators and test statistics proposed in econometrics can be derived within a likelihood framework, thereby providing a coherent vehicle for understanding their properties and interrelationships. In contrast to many existing econometric textbooks, which deal mainly with the theoretical properties of estimators and test statistics through a theorem-proof presentation, this book squarely addresses implementation to provide direct conduits between the theory and applied work.

Essays on Finite Sample Inference and Financial Econometrics

Yong Bao 2004

Financial Econometrics: Bayesian Analysis, Quantum Uncertainty, and Related Topics Nguyen Ngoc Thach 2022-05-28 This book overviews latest ideas and developments in financial econometrics, with an emphasis on how to best use prior knowledge (e.g., Bayesian way) and how to best use successful data processing techniques from other application areas (e.g., from quantum physics). The book also covers applications to economy-related phenomena ranging from traditionally analyzed phenomena such as manufacturing, food industry, and taxes, to newer-to-analyze phenomena such as cryptocurrencies, influencer marketing, COVID-19 pandemic, financial fraud detection, corruption, and shadow economy. This book will inspire practitioners to learn how to

apply state-of-the-art Bayesian, quantum, and related techniques to economic and financial problems and inspire researchers to further improve the existing techniques and come up with new techniques for studying economic and financial phenomena. The book will also be of interest to students interested in latest ideas and results.

New Perspectives in Econometric Theory Halbert White 2004 New Perspectives in Econometric Theory comprises specially selected papers by Halbert White which reflect his research in a variety of related areas in econometrics: heteroskedasticity of unknown form; nonlinear and nonparametric regression; instrumental variables and generalized method of moments estimation; and measurability and limit theory. In many instances, results from one paper provide the foundation for, or suggest new directions for, research taken up by others in the collection. The intent of collecting these papers together in the present volume, with new commentaries by the author, is to provide access both to a modern unified perspective for econometric theory and to a set of concepts and tools that will be useful to practitioners in the field. As a companion to the first volume entitled *Advances in Econometric Theory*, this latest selection of Halbert White's work will appeal to academics and researchers in econometrics and economic theory.

Numerical Methods in Economics Kenneth L. Judd 1998-09-28 To harness the full power of computer technology, economists need to use a broad range of mathematical techniques. In this book, Kenneth Judd presents techniques from the numerical analysis and applied mathematics literatures and shows how to use them in economic analyses. The book is divided into five parts. Part I provides a general introduction. Part II presents basics from numerical analysis on R^n , including linear equations, iterative methods, optimization, nonlinear equations, approximation methods, numerical integration and differentiation, and Monte Carlo methods. Part III covers methods for dynamic problems, including finite difference methods, projection methods, and numerical dynamic programming. Part IV covers perturbation and asymptotic solution methods. Finally, Part V covers applications to dynamic equilibrium analysis, including solution methods

for perfect foresight models and rational expectation models. A website contains supplementary material including programs and answers to exercises.

Palgrave Handbook of Econometrics Terence C. Mills 2009-06-25 Palgrave Handbooks of Econometrics comprises 'landmark' essays by the world's leading scholars and provides authoritative guidance in key areas of econometrics. With definitive contributions on the subject, the Handbook is an essential source for reference for professional econometricians, economists, researchers and students. Following the successful Palgrave Handbook of Econometrics: Volume 1, this second volume brings together leading academics working in econometrics today and explores applied econometrics. Volume 2 contains contributions on subjects including growth/development econometrics, computing, microeconomics, macroeconomics, finance, spatial and urban economics and international economics.

Essentials of Econometrics Damodar N. Gujarati 2021-08-23 This updated Fifth Edition of Damodar N. Gujarati's classic text provides a user-friendly overview of the basics of econometric theory from ordinal logistic regression to time series. Acclaimed for its accessibility, brevity, and logical organization, the book helps beginning students understand econometric techniques through extensive examples (many new to this edition), careful explanations, and a wide array of chapter-ending questions and problems. Major developments in the field are covered in an intuitive and informative way without resorting to matrix algebra, calculus, or statistics beyond the introductory level. A companion website for the book includes resources for both instructors and students. Further details are on the Resources tab above.

Schaum's Outline of Statistics and Econometrics Dominick Salvatore 2001-10-23 Confusing Textbooks? Missed Lectures? Not Enough Time? Fortunately for you, there's Schaum's Outlines. More than 40 million students have trusted Schaum's to help them succeed in the classroom and on exams. Schaum's is the key to faster learning and higher grades in every subject. Each Outline presents all the essential course information in an easy-to-follow, topic-by-topic format. You also

get hundreds of examples, solved problems, and practice exercises to test your skills. This Schaum's Outline gives you Practice problems with full explanations that reinforce knowledge Coverage of the most up-to-date developments in your course field In-depth review of practices and applications Fully compatible with your classroom text, Schaum's highlights all the important facts you need to know. Use Schaum's to shorten your study time-and get your best test scores! Schaum's Outlines-Problem Solved.

Foundations of Mathematical and Computational Economics

Kamran Dadkhah 2011-01-11 This is a book on the basics of mathematics and computation and their uses in economics for modern day students and practitioners. The reader is introduced to the basics of numerical analysis as well as the use of computer programs such as Matlab and Excel in carrying out involved computations. Sections are devoted to the use of Maple in mathematical analysis. Examples drawn from recent contributions to economic theory and econometrics as well as a variety of end of chapter exercises help to illustrate and apply the presented concepts.

The Elgar Companion to Feminist Economics Janice Peterson 1999 The Elgar Companion to Feminist Economics is the first comprehensive reference work introducing readers to the field of feminist economics. It includes 99 entries by 88 authors. This authoritative volume includes timely entries addressing key concepts in feminist economics as well as feminist economic critiques and reconstructions of major economic theories and policy debates. The material is presented in an accessible manner and will be of interest to scholars and teachers from across the social sciences. The Elgar Companion to Feminist Economics will become an indispensable resource for scholars and teachers interested in exploring this emerging and evolving field of inquiry.

Introductory Econometrics with Applications Ramu Ramanathan 1998 Offers an ideal combination of econometric theory and hands-on practical training for undergraduate and graduate courses. The authors' ambition is to provide realistic applications without sacrificing theoretical underpinnings. He uses a logical step-by-step approach to walk readers

through numerous real-world examples of model specification, estimation, and hypothesis testing. The book also succeeds at being self-contained. By including background information on mathematics, probability, statistics, and software applications, readers have all the information they need in one place.

Bayesian Econometric Modelling for Big Data Hang Qian

2025-06-20 This book delves into scalable Bayesian statistical methods designed to tackle the challenges posed by big data. It explores a variety of divide-and-conquer and subsampling techniques, seamlessly integrating these scalable methods into a broad spectrum of econometric models. In addition to its focus on big data, the book introduces novel concepts within traditional statistics, such as the summation, subtraction, and multiplication of conjugate distributions. These arithmetic operators conceptualize pseudo data in the conjugate prior, sufficient statistics that determine the likelihood, and the posterior as a balance between data and prior information, adding an intriguing dimension to Bayesian analysis. This book also offers a deep dive into Bayesian computation. Given the intricacies of floating-point representation of real numbers, computer programs can sometimes yield unexpected or theoretically impossible results. Drawing from his experience as a senior statistical software developer, the author shares valuable strategies for designing numerically stable algorithms. The book is an essential resource for a diverse audience: graduate students seeking foundational knowledge in Bayesian econometric models, early-career statisticians eager to explore cutting-edge advancements in scalable Bayesian methods, data analysts struggling with out-of-memory challenges in large datasets, and statistical software users and developers striving to program with efficiency and numerical stability.

The Philosophy and Methodology of Economics Bruce J. Caldwell 1993

Econometrics by Example Damodar N. Gujarati 2011

Basic Econometrics Damodar N. Gujarati 2003 Gujarati's Basic Econometrics provides an elementary but comprehensive introduction to econometrics without resorting to matrix algebra, calculus, or statistics beyond the elementary level. Because of the way the book is organized, it

may be used at a variety of levels of rigor. For example, if matrix algebra is used, theoretical exercises may be omitted. A CD of data sets is provided with the text.

A Guide to Modern Econometrics Marno Verbeek 2017-08-10 A Guide to Modern Econometrics, Fifth Edition has become established as a highly successful textbook. It serves as a guide to alternative techniques in econometrics with an emphasis on intuition and the practical implementation of these approaches. This fifth edition builds upon the success of its predecessors. The text has been carefully checked and updated, taking into account recent developments and insights. It includes new material on causal inference, the use and limitation of p-values, instrumental variables estimation and its implementation, regression discontinuity design, standardized coefficients, and the presentation of estimation results.

Linear Regression 1993 Least squares estimation.

Journal of Economic Theory and Econometrics 1997

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