Topics in Advanced Econometrics: Topics In Advanced Econometrics Linear and Nonlinear Simultaneous Equations v. 2 (Hardback)

By Phoebus J. Dhrymes

Springer-Verlag New York Inc., United States, 1994. Hardback. Condition: New. 1994 ed.. Language: English . Brand New Book ***** Print on Demand *****.This book is intended for second year graduate students and professionals who have an interest in linear and nonlinear simultaneous equations mod- els. It basically traces the evolution of econometrics beyond the general linear model (GLM), beginning with the general linear structural econo- metric model (GLSEM) and ending with the generalized method of mo- ments (GMM). Thus, it covers the identification problem (Chapter 3), maximum likelihood (ML) methods (Chapters 3 and 4), two and three stage least squares (2SLS, 3SLS) (Chapters 1 and 2), the general nonlinear model (GNLM) (Chapter 5), the general nonlinear simultaneous equations model (GNLSEM), the special ca 3e of GNLSEM with additive errors, non- linear two and three stage least squares (NL2SLS, NL3SLS), the GMM for GNLSEIVl, and finally ends with a brief overview of causality and re- lated issues, (Chapter 6). There is no discussion either of limited dependent variables, or of unit root related topics. It also contains a number of significant innovations. In a departure from the custom of the literature, identification and consistency for nonlinear models is handled through the...

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