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Contributions To Econometrics

B. Raj, J. Koerts



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Contributions to Econometrics and Statistics Today Hans Schneeweiss, H. Strecker, 1985-01-01 **Contributions to Econometrics and Statistics Today** H. Schneeweiss, H. Strecker, 2012-12-06 **Henri Theil's Contributions to Economics and Econometrics** B. Raj, J. Koerts, 2012-12-06 PREFACE TO THE COLLECTION PREAMBLE The editors are pleased to present a selection of Henri Theil s contributions to economics and econometrics in three volumes In Volume I we have provided an overview of Theil s contributions a brief biography an annotated bibliography of his research and a selection of published and unpublished articles and chapters in books dealing with topics in econometrics Volume II contains Theil s contributions to demand analysis and information theory Volume III includes Theil s contributions in economic policy and forecasting and management science The selection of articles is intended to provide examples of Theil s many seminal and path breaking contributions to economics in such areas as econometrics statistics demand analysis information theory economic policy analysis aggregation theory forecasting index numbers management science sociology operations research higher education and much more The collection is also intended to serve as a tribute to him on the occasion of his 67th birthday These three volumes also highlight some of Theil s contributions and service to the profession as a leader advisor administrator teacher and researcher Theil s contributions which encompass many disciplines have been extensively cited both in scientific and professional journals These citations often place Theil among the top 10 researchers ranked according to number of times cited in the world in various disciplines **Henri Theil's Contributions to Economics and Econometrics** Henri Theil, 1992 **Contributions to Modern Econometrics** Ingo Klein, Stefan Mittnik, 2013-06-29 The field of econometrics has gone through remarkable changes during the last thirty five years Widening its earlier focus on

testing macroeconomic theories it has become a rather comprehensive discipline concerned with the development of statistical methods and their application to the whole spectrum of economic data This development becomes apparent when looking at the biography of an econometrician whose illustrious research and teaching career started about thirty five years ago and who will retire very soon after his 65th birthday This is Gerd Hansen professor of econometrics at the Christian Albrechts University at Kiel and to whom this volume with contributions from colleagues and students has been dedicated He has shaped the econometric landscape in and beyond Germany throughout these thirty five years At the end of the 1960s he developed one of the first econometric models for the German economy which adhered closely to the traditions put forth by the Cowles commission

Five Contributions to Econometric Theory and the Econometrics of Ultra-high-frequency Data Mika Meitz, 2006 *Contributions to Econometric Theory and Application* R.A.L. Carter, J. Dutta, A. Ullah, 2012-12-06

The purpose of this volume is to honour a pioneer in the field of econometrics A L Nagar on the occasion of his sixtieth birthday Fourteen econometricians from six countries on four continents have contributed to this project One of us was his teacher some of us were his students many of us were his colleagues all of us are his friends Our volume opens with a paper by L R Klein which discusses the meaning and role of exogenous variables in structural and vector autoregressive econometric models Several examples from recent macroeconomic history are presented and the notion of Granger causality is discussed This is followed by two papers dealing with an issue of considerable relevance to developing countries such as India the measurement of the inequality in the distribution of income The paper by C T West and H Theil deals with the problem of measuring inequality of all components of total income within a region rather than just labour income It applies its results to the regions of the United States The second paper in this group by N Kakwani derives the large sample distributions of several popular inequality measures thus providing a method for drawing large sample inferences about the differences in inequality between regions The techniques are applied to the regions of Cote d'Ivoire The next group of papers is devoted to econometric theory in the context of the dynamic simultaneous linear equations model The first by P J

Econometric Contributions to Public Policy William Peterson, 1978-12-14 *Henri Theil's Contributions to Economics and Econometrics* B. Raj, J. Koerts, 2012-12-06

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Dymond, 2015-05-20 Since 1969 75 people have been awarded the Nobel Prize in Economics Recent Recognized A History of Economic Thought Contributions of the Nobel Laureates to Economic Science describes their major accomplishments in a manner so all readers regardless of their knowledge of economics can appreciate the efforts of these scholars and their impact on the development and progress of economic science Begin with a brief tour of economic thought and the factors that have influenced economic doctrine from the 16th through the 20th century Then for each Nobel Laureate learn about their background and professional affiliations Complete your understanding of each Laureate's accomplishments with a concise relatively non technical summary of their Nobel Prize Lecture Volatility and Time Series Econometrics Tim Bollerslev, Jeffrey Russell, Mark Watson, 2010-02-11 Robert Engle received the Nobel Prize for Economics in 2003 for his work in time series econometrics This book contains 16 original research contributions by some of the leading academic researchers in the fields of time series econometrics forecasting volatility modelling financial econometrics and urban economics along with historical perspectives related to field of time series econometrics more generally Engle's Nobel Prize citation focuses on his path breaking work on autoregressive conditional heteroskedasticity ARCH and the profound effect that this work has had on the field of financial econometrics Several of the chapters focus on conditional heteroskedasticity and develop the ideas of Engle's Nobel Prize winning work Engle's work has had its most profound effect on the modelling of financial variables and several of the chapters use newly developed time series methods to study the behavior of financial variables Each of the 16 chapters may be read in isolation but they all importantly build on and relate to the seminal work by Nobel Laureate Robert F Engle **Introductory Econometrics** Hamid Seddighi, 2013-03-01 This book constitutes the first serious attempt to explain the basics of econometrics and its applications in the clearest and simplest manner possible Recognising the fact that a good level of mathematics is no longer a necessary prerequisite for economics financial economics undergraduate and postgraduate programmes it introduces this key subdivision of economics to an audience who might otherwise have been deterred by its complex nature

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