



Contributions to Modern Econometrics

By Klein, Ingo / Mittnik, Stefan

Book Condition: New. Publisher/Verglag: Springer, Berlin | From Data Analysis to Economic Policy |

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. | 1. A Generalization of the Nested Logit Model; T. Amemiya, Dongseok Kim. 2. Measurement Problems and Uncertainty in Monetary Policy; K. Cabos, H.-J. Krupp. 3. On Median Unbiased Inference for First Order Autoregressive...



READ ONLINE
[5.98 MB]

Reviews

These sorts of ebook is the greatest ebook readily available. Sure, it can be engage in, nonetheless an interesting and amazing literature. I realized this pdf from my dad and i encouraged this pdf to learn.

-- **Nicolette Hodkiewicz**

A whole new e book with a brand new perspective. Indeed, it is enjoy, continue to an interesting and amazing literature. Once you begin to read the book, it is extremely difficult to leave it before concluding.

-- **Ebba Hilll**