Modern Linear and Nonlinear Econometrics

By Joseph Plasmans

Springer-Verlag New York Inc., United States, 2013. Paperback. Book Condition: New. 2006. 235 x 155 mm. Language: English . Brand New Book ***** Print on Demand *****.The basic characteristic of Modern Linear and Nonlinear Econometrics is that it presents a unified approach of modern linear and nonlinear econometrics in a concise and intuitive way. It covers four major parts of modern econometrics: linear and nonlinear estimation and testing, time series analysis, models with categorical and limited dependent variables, and, finally, a thorough analysis of linear and nonlinear panel data modeling. Distinctive features of this handbook are: -A unified approach of both linear and nonlinear econometrics, with an integration of the theory and the practice in modern econometrics. Emphasis on sound theoretical and empirical relevance and intuition. Focus on econometric and statistical methods for the analysis of linear and nonlinear processes in economics and finance, including computational methods and numerical tools. -Completely worked out empirical illustrations are provided throughout, the macroeconomic and microeconomic (household and firm level) data sets of which are available from the internet; these empirical illustrations are taken from finance (e.g. CAPM and derivatives), international economics (e.g. exchange rates), innovation economics (e. g. patenting), business cycle analysis, monetary...

READ ONLINE
[5.72 MB]

Reviews

Very beneficial to all category of folks. We have study and that i am sure that i will planning to go through yet again again in the future. Its been printed in an extremely straightforward way in fact it is just soon after i finished reading this pdf where actually changed me, alter the way i really believe.
-- *Emmett Mann*

Comprehensive information! Its this sort of great go through. It really is rally interesting throgh studying time. I am just quickly can get a satisfaction of looking at a created pdf.
-- *Alexandra Weissnat*