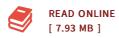




Topics In Advanced Econometrics: Volume II Linear and Nonlinear Simultaneous Equations (Paperback)

By Phoebus J. Dhrymes

Springer-Verlag New York Inc., United States, 2012. Paperback. Condition: New. 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, nonlinear two and three stage least squares (NL2SLS, NL3SLS), the GMM for GNLSEIVI, 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 Kullback information...



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