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Likelihood Approach (part 1 of 3) A

visual guide to Bayesian thinking **How**

MLE (Maximum Likelihood

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Regression (ML 4.1) ~~Maximum Likelihood~~

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Econometric Models *Econometric model*

building - general to specific Lecture 6:

Modelling Volatility and Economic

Forecasting R Spatial Regression 2: All

Spatial Models and Specification Tests

Econometrics 136: Autoregressive and

Distributed lag models, meaning Basic

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tivation for the econometric theory rather than a likelihood approach. The style of Kennedy (2003) is idiosyncratic as a detailed introduction to econometrics, in that it largely avoids algebra. Our initial discussion of sample distributions is inspired by Goldberger (1991, 1998).

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Students who have had probability and calculus will find the perfect level of mathematics and pace of exposition to gain a solid introduction to the statistics required for modeling. If you combine this book with another text on statistical software packages like R, you will be ready to do some hands on Econometric Modeling.

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Econometric Modeling: A Likelihood Approach: Hendry, David ...

Certainly, one of the best approaches to econometrics (if not the best). Minimum algebra and statistics required (surprisingly!). It guides you through the econometrics of cross-sectional and time-series data in a easy to follow and practical way. 2 people found this helpful

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Econometric Modeling provides a new and stimulating introduction to econometrics, focusing on modeling. The key issue confronting empirical economics is to establish sustainable relationships that are both supported by data and interpretable from economic theory. The unified likelihood-based approach of this book gives students the required statistical foundations of estimation and inference, and leads to a thorough understanding of econometric techniques. David Hendry and Bent Nielsen introduce modeling for a range of situations, including binary data sets, multiple regression, and cointegrated systems. In each setting, a statistical model is constructed to explain the observed

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Likelihood Approach variation in the data, with estimation and inference based on the likelihood function. Substantive issues are always addressed, showing how both statistical and economic assumptions can be tested and empirical results interpreted. Important empirical problems such as structural breaks, forecasting, and model selection are covered, and Monte Carlo simulation is explained and applied. Econometric Modeling is a self-contained introduction for advanced undergraduate or graduate students. Throughout, data illustrate and motivate the approach, and are available for computer-based teaching. Technical issues from probability theory and statistical theory are introduced only as needed. Nevertheless, the approach is rigorous, emphasizing the coherent formulation, estimation, and evaluation of econometric models relevant for empirical research.

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"Maximum likelihood estimation is a general method for estimating the parameters of econometric models from observed data. The principle of maximum likelihood plays a central role in the exposition of this book, since a number of estimators used in econometrics can be derived within this framework. Examples include ordinary least squares, generalized least squares and full-information maximum likelihood. In deriving the maximum likelihood estimator, a key concept is the joint probability density function (pdf) of the observed random variables, y_t . Maximum likelihood estimation requires that the following conditions are satisfied. (1) The form of the joint pdf of y_t is known. (2) The specification of the moments of the joint pdf are known. (3) The joint pdf can be evaluated for all values of the parameters,

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9. Parts ONE and TWO of this book deal with models in which all these conditions are satisfied. Part THREE investigates models in which these conditions are not satisfied and considers four important cases. First, if the distribution of y_t is misspecified, resulting in both conditions 1 and 2 being violated, estimation is by quasi-maximum likelihood (Chapter 9). Second, if condition 1 is not satisfied, a generalized method of moments estimator (Chapter 10) is required. Third, if condition 2 is not satisfied, estimation relies on nonparametric methods (Chapter 11). Fourth, if condition 3 is violated, simulation-based estimation methods are used (Chapter 12).

1.2 Motivating Examples

To highlight the role of probability distributions in maximum likelihood estimation, this section emphasizes the link between observed sample data and

4 The Maximum

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Likelihood Principle the probability distribution from which they are drawn"-- publisher.

This is the first volume in a major two-volume set of advanced texts in econometrics.

A thorough foundation in probability theory and statistical inference provides an introduction to the underlying theory of econometrics that motivates the student at a intuitive as well as a formal level.

This book provides a general framework for specifying, estimating, and testing time series econometric models. Special emphasis is given to estimation by maximum likelihood, but other methods are also discussed, including quasi-maximum likelihood estimation, generalized method of moments

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estimation, nonparametric estimation, and estimation by simulation. An important advantage of adopting the principle of maximum likelihood as the unifying framework for the book is that many of the estimators and test statistics proposed in econometrics can be derived within a likelihood framework, thereby providing a coherent vehicle for understanding their properties and interrelationships. In contrast to many existing econometric textbooks, which deal mainly with the theoretical properties of estimators and test statistics through a theorem-proof presentation, this book squarely addresses implementation to provide direct conduits between the theory and applied work.

This book presents some of the more recent developments in nonlinear time series, including Bayesian analysis and cointegration tests.

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Economic Models for Industrial Organization focuses on the specification and estimation of econometric models for research in industrial organization. In recent decades, empirical work in industrial organization has moved towards dynamic and equilibrium models, involving econometric methods which have features distinct from those used in other areas of applied economics. These lecture notes, aimed for a first or second-year PhD course, motivate and explain these econometric methods, starting from simple models and building to models with the complexity observed in typical research papers. The covered topics include discrete-choice demand analysis, models of dynamic behavior and dynamic games, multiple equilibria in entry games and partial identification, and auction models.

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Presents the main statistical tools of econometrics, focusing specifically on modern econometric methodology. The authors unify the approach by using a small number of estimation techniques, mainly generalized method of moments (GMM) estimation and kernel smoothing. The choice of GMM is explained by its relevance in structural econometrics and its preeminent position in econometrics overall. Split into four parts, Part I explains general methods. Part II studies statistical models that are best suited for microeconomic data. Part III deals with dynamic models that are designed for macroeconomic and financial applications. In Part IV the authors synthesize a set of problems that are specific to statistical methods in structural econometrics, namely identification and over-identification, simultaneity, and

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unobservability. Many theoretical examples illustrate the discussion and can be treated as application exercises. Nobel Laureate James A. Heckman offers a foreword to the work.

This book proposes a new methodology for the selection of one (model) from among a set of alternative econometric models. Let us recall that a model is an abstract representation of reality which brings out what is relevant to a particular economic issue. An econometric model is also an analytical characterization of the joint probability distribution of some random variables of interest, which yields some information on how the actual economy works. This information will be useful only if it is accurate and precise; that is, the information must be far from ambiguous and close to what we observe in the real world Thus, model selection

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likelihood approach should be performed on the basis of statistics which summarize the degree of accuracy and precision of each model. A model is accurate if it predicts right; it is precise if it produces tight confidence intervals. A first general approach to model selection includes those procedures based on both characteristics, precision and accuracy. A particularly interesting example of this approach is that of Hildebrand, Laing and Rosenthal (1980). See also Hendry and Richard (1982). A second general approach includes those procedures that use only one of the two dimensions to discriminate among models. In general, most of the tests we are going to examine correspond to this category.

Spatial econometrics deals with spatial dependence and spatial heterogeneity, critical aspects of the data used by regional scientists. These characteristics

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may cause standard econometric techniques to become inappropriate. In this book, I combine several recent research results to construct a comprehensive approach to the incorporation of spatial effects in econometrics. My primary focus is to demonstrate how these spatial effects can be considered as special cases of general frameworks in standard econometrics, and to outline how they necessitate a separate set of methods and techniques, encompassed within the field of spatial econometrics. My viewpoint differs from that taken in the discussion of spatial autocorrelation in spatial statistics - e.g., most recently by Cliff and Ord (1981) and Upton and Fingleton (1985) - in that I am mostly concerned with the relevance of spatial effects on model specification, estimation and other inference, in what I call a model-driven approach, as opposed

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to a data-driven approach in spatial
statistics. I attempt to combine a rigorous
econometric perspective with a
comprehensive treatment of
methodological issues in spatial analysis.

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