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Econometrics

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Deskripsi Lengkap: https://library.stik-ptik.ac.id/abstrakpdfdetail.jsp?id=36004&lokasi=lokal

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Abstrak

In Econometrics the author has provided a text that bridges the gap between classical econometrics (with an emphasis on linear methods such as OLS, GLS and instrumental variables) and some of the key research areas of the last few years, including sampling problems, nonparametric methods and panel data analysis. Designed for advanced undergraduates and postgraduate students of the subject, Econometrics provides rigorous, yet accessible, coverage of the subject. Key features include: * A unified approach to statistical estimation emphasising the analogy (or bootstrap) principle * An introduction to bootstrap and jackknife methods for assessing the accuracy of an estimator * Detailed discussion of nonparametric methods for estimating density and regression of functions * Emphasis on diagnostic procedures and on prediction criteria for evaluating the results fo statistical analysis * An introduction to linear exponential family and generalized linear models * A thorough discussion of robustness in statistical sense