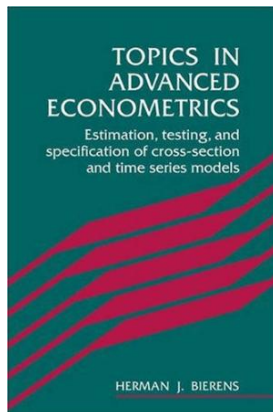


Get eBook

TOPICS IN ADVANCED ECONOMETRICS: ESTIMATION, TESTING, AND SPECIFICATION OF CROSS-SECTION AND TIME SERIES MODELS



CAMBRIDGE UNIVERSITY PRESS, United Kingdom, 2008. Paperback. Book Condition: New. Revised ed.. 221 x 160 mm. Language: English . Brand New Book ***** Print on Demand *****.In this book Herman Bierens provides a mathematically rigorous treatment of a number of timely topics in advanced econometrics. His subjects include nonlinear estimation, maximum likelihood theory, ARMA and ARMAX models, unit roots and cointegration, and nonparametric regression, together with an extensive and thorough treatment of the necessary probability theory. Professor Bierens study is..

Download PDF Topics in Advanced Econometrics: Estimation, Testing, and Specification of Cross-section and Time Series Models

- Authored by Herman J. Bierens
- Released at 2008



Filesize: 1.98 MB

Reviews

An extremely wonderful book with perfect and lucid explanations. This really is for those who statte that there had not been a worth reading. Your way of life span will be convert when you comprehensive reading this book.

-- **Effie Douglas**

If you need to adding benefit, a must buy book. It really is rally interesting through reading through period. Your way of life period will probably be convert as soon as you total looking over this book.

-- **Ms. Kirstin O'Kon**

Related Books

- **Weebies Family Halloween Night English Language: English Language British Full Colour**
- **Daddyteller: How to Be a Hero to Your Kids and Teach Them What s Really by Telling Them One Simple Story at a Time**
- **9787538661545 the new thinking extracurricular required reading series 100 - fell**
- **in love with the language: interesting language story(Chinese Edition)**
- **Peppa Pig: Sports Day - Read it Yourself with Ladybird: Level 2**
- **Sleeping Beauty - Read it Yourself with Ladybird: Level 2**