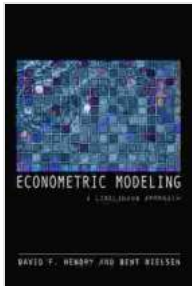


Econometric Modeling: The Likelihood Approach



Econometric Modeling: A Likelihood Approach

by David F. Hendry

★★★★★ 5 out of 5

Language : English

File size : 7464 KB

Print length : 384 pages



A Comprehensive Guide to Econometric Modeling Using the Likelihood Approach

Econometric Modeling: The Likelihood Approach is a comprehensive guide to econometric modeling using the likelihood approach. The book covers a wide range of topics, from the basic principles of likelihood estimation to the latest advances in econometric methods.

The book is written in a clear and concise style, making it accessible to students and practitioners alike. The authors provide numerous examples and exercises to illustrate the concepts discussed in the text.

Econometric Modeling: The Likelihood Approach is an essential resource for anyone interested in learning about econometric modeling. The book provides a solid foundation in the principles of likelihood estimation and shows how these principles can be used to develop a wide range of econometric models.

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- The Likelihood Function
- Maximum Likelihood Estimation
- Hypothesis Testing
- Model Selection
- Time Series Econometrics
- Panel Data Econometrics
- Limited Dependent Variable Models
- Nonparametric and Semiparametric Econometrics
- Bayesian Econometrics

Audience

Econometric Modeling: The Likelihood Approach is written for:

- Students in econometrics courses
- Practitioners who use econometric models in their work
- Researchers who develop new econometric methods

Reviews

"Econometric Modeling: The Likelihood Approach is a well-written and comprehensive guide to econometric modeling. The authors provide a clear and concise explanation of the likelihood approach and show how it can be used to develop a wide range of econometric models. The book is an

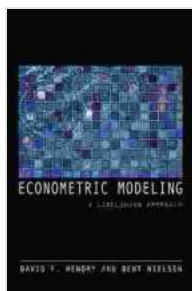
essential resource for anyone interested in learning about econometric modeling." - **Professor Hal Varian, University of California, Berkeley**

"Econometric Modeling: The Likelihood Approach is a valuable addition to the literature on econometric modeling. The authors provide a clear and comprehensive overview of the likelihood approach, and they show how it can be used to address a wide range of econometric problems. The book is a must-read for anyone interested in learning about econometric modeling."

- **Professor Jeffrey Wooldridge, Michigan State University**

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