

# Statistical foundations of econometric modelling

ARIS SPANOS

With a Foreword by David Hendry

# Statistical Foundations Of Econometric Modelling

**Yicheng Fang**



## **Statistical Foundations Of Econometric Modelling:**

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**Introduction to the Mathematical and Statistical Foundations of Econometrics** Herman J. Bierens,2004-12-20 This book is intended for use in a rigorous introductory PhD level course in econometrics      **Econometric Modeling** David F. Hendry,Bent Nielsen,2007-03-25 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 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      *Journal of Econometrics*

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theory

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