



Modern Linear and Nonlinear Econometrics (Paperback)

By Joseph Plasmans

Springer-Verlag New York Inc., United States, 2013. Paperback. Book Condition: New. 2006. 235 x 155 mm. Language: English. Brand New Book ***** Print on Demand *****. The basic characteristic of Modern Linear and Nonlinear Econometrics is that it presents a unified approach of modern linear and nonlinear econometrics in a concise and intuitive way. It covers four major parts of modern econometrics: linear and nonlinear estimation and testing, time series analysis, models with categorical and limited dependent variables, and, finally, a thorough analysis of linear and nonlinear panel data modeling. Distinctive features of this handbook are: -A unified approach of both linear and nonlinear econometrics, with an integration of the theory and the practice in modern econometrics. Emphasis on sound theoretical and empirical relevance and intuition. Focus on econometric and statistical methods for the analysis of linear and nonlinear processes in economics and finance, including computational methods and numerical tools. -Completely worked out empirical illustrations are provided throughout, the macroeconomic and microeconomic (household and firm level) data sets of which are available from the internet; these empirical illustrations are taken from finance (e.g. CAPM and derivatives), international economics (e.g. exchange rates), innovation economics (e.g. patenting), business cycle analysis, monetary...



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