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Contemporary Issues in Economics and Econometrics: Theory and Application (Hardback)

By -

Edward Elgar Publishing Ltd, United Kingdom, 2004. Hardback. Condition: New. Language: English . Brand New Book. This authoritative collection of papers covers a broad spectrum of topics in theoretical and applied economics and econometrics. The tone of the book is set by Paul Klemperer's contribution on using and abusing economic theory, in which academics are encouraged to widen the scope of their analyses beyond the confines of elegant models which sometimes lack real-world detail. As a result, many of the chapters in this volume share a high degree of practical relevance. Extensive discussion of a variety of contemporary issues in economics and econometrics follows, including: * theoretical contributions in economics: the economics of auctions; industry sunk costs and entry dynamics * econometric theory: automated-model selection; conditions for weak-exogeneity in vector correction models; Bayesian inference for trended economic time series; Gibbs sampling for truncated multivariate normal distributions * methodology and applications: lag-length selection in non-linear dynamic models; the relationship between intercepts, threshold and autoregressive coefficients in the two-regime self-exciting autoregressive model; the problems caused by incomplete data for econometric modelling of the term structure of interest rates and also in models using unbalanced panel data; the informational content of the...



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