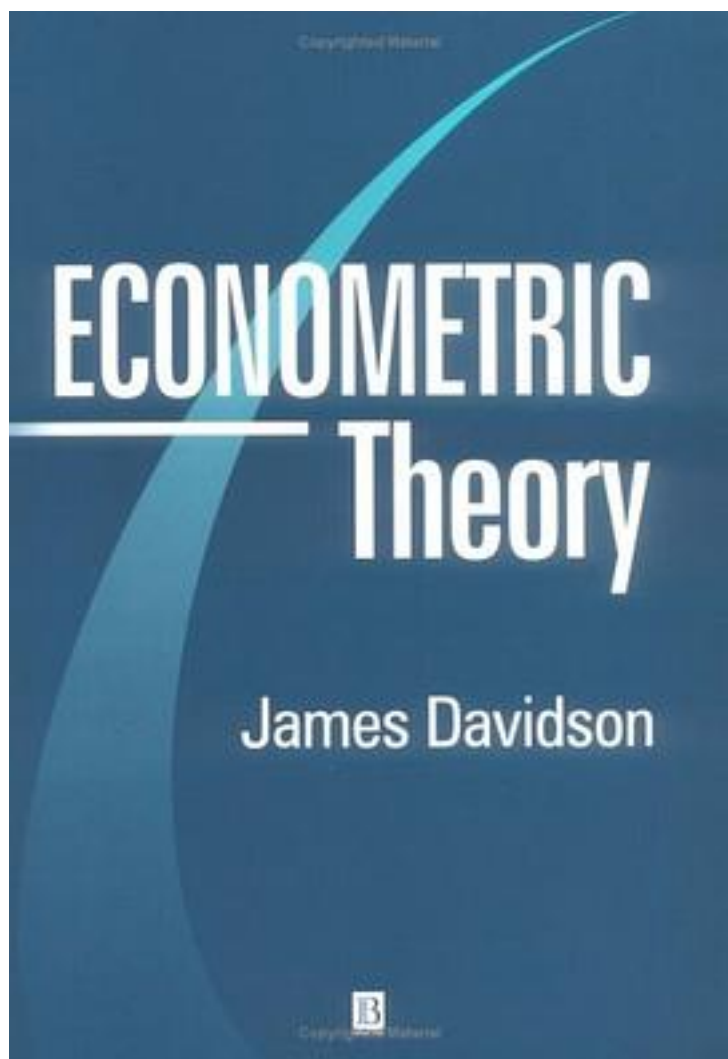


Econometric Theory



[Econometric Theory_ 下载链接1](#)

著者:Davidson, James

出版者:

出版时间:2000-4

装帧:

isbn:9780631215844

This book surveys recent developments in the rapidly expanding field of asymptotic distribution theory, placing special emphasis on the problems of time-dependence and heterogeneity. It is technically self-contained, with all but the most basic mathematical prerequisites being explained in their context.

作者介绍:

目录:

[Econometric Theory_下载链接1](#)

标签

计量经济学

Time

Series

Econometrics

评论

又到了一年三度的标记教材时间~原来这个Davidson和跟Mackinnon一起写Econometric Theory and Method的那个Davidson不是同一个。

一本“老书”，作者是理论计量经济学家，全书的重点是基本方法在动态模型中的推广，侧重点很明确，适合从事宏观经济研究，或者动态计量的读者阅读，详略得当，朴实无华……非常喜欢

[Econometric Theory_下载链接1](#)

书评

[Econometric Theory_下载链接1](#)