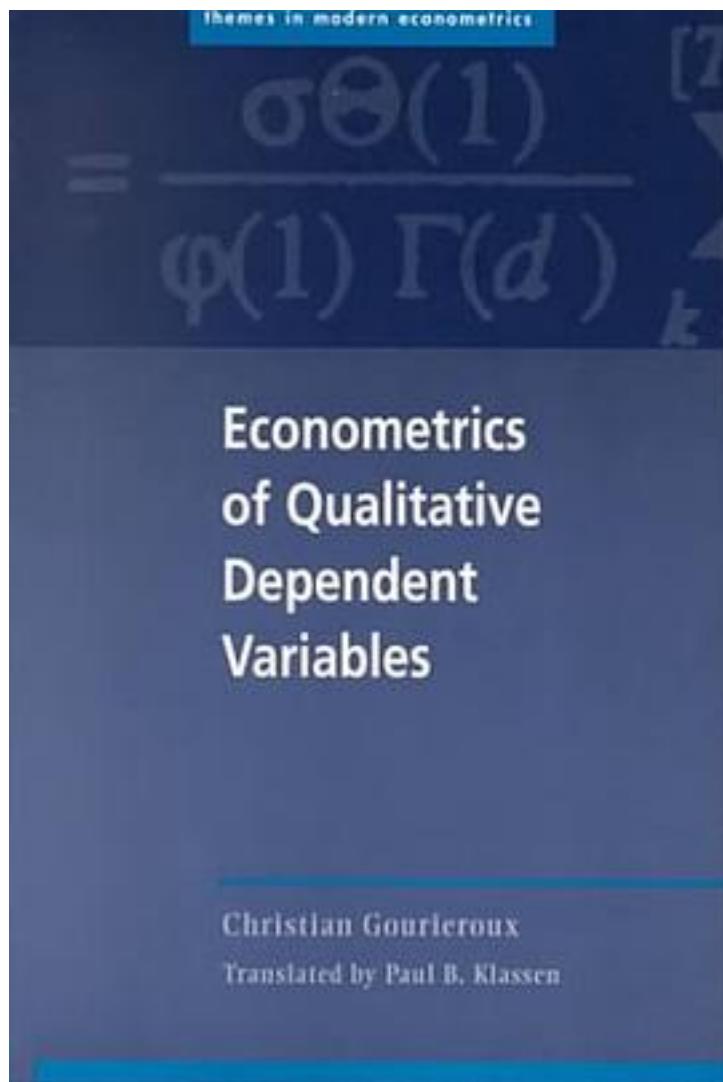


Econometrics of Qualitative Dependent Variables



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This textbook introduces students progressively to various aspects of qualitative models and assumes a knowledge of basic principles of statistics and econometrics. Inferring qualitative characteristics of data on socioeconomic class, education, employment status, and the like - given their discrete nature - requires an entirely different set of tools from those applied to purely quantitative data. Written in accessible language and offering cogent examples, students are given valuable means to gauge real-world economic phenomena. After the introduction, early chapters present models with endogenous qualitative variables, examining dichotomous models, model specification, estimation methods, descriptive usage, and qualitative panel data. Professor Gourieroux also looks at Tobit models, in which the exogenous variable is sometimes qualitative and sometimes quantitative, and changing-regime models, in which the dependent variable is qualitative but expressed in quantitative terms. The final two chapters describe models which explain variables assumed by discrete or continuous positive variables.

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