# Asymptotic Theory for Integrated Processes

Asymptotic Theory for Integrated Processes_下载链接1_

著者:Boswijk, H. Peter

出版者:Oxford Univ Pr

出版时间:2012-2

装帧:HRD

isbn:9780198775577

This is an introduction to, and overview of, the asymptotic analysis of economic inference techniques for models which contain integrated processes. It concentrates on explaining the probability foundations of such analysis. It starts with the required probability theory and continues to analyze properties of least squares-based methods in regressions with integrated processes and concludes with an asymptotic analysis of likelihood functions. About the Series Advanced Texts in Econometrics is a distinguished and rapidly expanding series in which leading econometricians assess recent developments in such areas as stochastic probability, panel and time series data analysis, modeling, and cointegration. In both hardback and affordable paperback, each volume explains the nature and applicability of a topic in greater depth than possible in introductory textbooks or single journal articles. Each definitive work is formatted to be as accessible and convenient for those who are not familiar with the detailed primary literature.

作者介绍:

目录:

Asymptotic Theory for Integrated Processes_下载链接1_

# 标签

# 评论

-----------------------------
Asymptotic Theory for Integrated Processes_下载链接1_

# 书评

-----------------------------
Asymptotic Theory for Integrated Processes_下载链接1_