

Advances in Econometrics and Quantitative Economics

ADVANCES IN ECONOMETRICS AND QUANTITATIVE ECONOMICS

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Advances in Econometrics and Quantitative Economics is a comprehensive guide to the statistical methods used in econometrics and quantitative economics. Bringing together contributions from those acknowledged to be amongst the world's leading econometricians and statisticians this volume covers topics such as:^{*} Semiparametric and non-parametric inference.^{*} Multivariate analysis.^{*} Diagnostic tests.^{*} Time series behavior of commodity prices.^{*} Applications of Edgeworth expansions and quantitative methods in development economics. The book is dedicated to Professor C. R. Rao, whose unique contribution to the subject has influenced econometricians for many years.

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