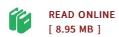




## Econometric Modelling with Time Series: Specification, Estimation and Testing (Paperback)

By Vance L. Martin, Stan Hurn, David Harris

CAMBRIDGE UNIVERSITY PRESS, United Kingdom, 2013. Paperback. Condition: New. Language: English . Brand New Book. This book provides a general framework for specifying, estimating and testing time series econometric models. Special emphasis is given to estimation by maximum likelihood, but other methods are also discussed, including quasi-maximum likelihood estimation, generalised method of moments estimation, nonparametric estimation and estimation by simulation. An important advantage of adopting the principle of maximum likelihood as the unifying framework for the book is that many of the estimators and test statistics proposed in econometrics can be derived within a likelihood framework, thereby providing a coherent vehicle for understanding their properties and interrelationships. In contrast to many existing econometric textbooks, which deal mainly with the theoretical properties of estimators and test statistics through a theorem-proof presentation, this book squarely addresses implementation to provide direct conduits between the theory and applied work.



## Reviews

It in a single of my favorite publication. It really is rally interesting throgh studying period. Your life period will probably be transform once you total looking at this book.

-- Janie Schultz I

This type of pdf is every little thing and helped me searching forward and more. It can be writter in easy words and phrases and never hard to understand. You will not really feel monotony at anytime of your respective time (that's what catalogues are for about should you request me).

-- Fern Bailey