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Essays in Honor of Cheng Hsiao

Advances in Econometrics

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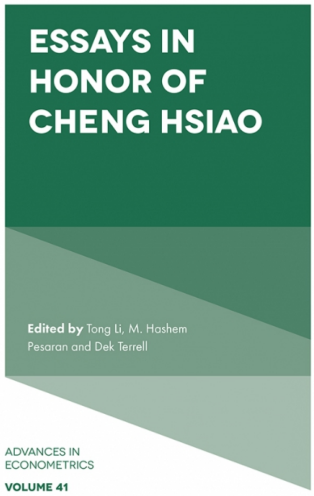

About the Book

Including contributions spanning a variety of theoretical and applied topics in econometrics, this volume of *Advances in Econometrics* is published in honour of Cheng Hsiao.

In the first few chapters of this book, new theoretical panel and time series results are presented, exploring JIVE estimators, HAC, HAR and various sandwich estimators, as well as asymptotic distributions for using information criteria to distinguish between the unit root model and explosive models. Other chapters address topics such as structural breaks or growth empirics; auction models; and semiparametric methods testing for common vs. individual trends. Three chapters provide novel empirical approaches to applied problems, such as estimating the impact of survey mode on responses, or investigating how cross-sectional and spatial dependence of mortgages varies by default rates and geography. In the final chapters, Cheng Hsiao offers a forward-focused discussion of the role of big data in economics.

For any researcher of econometrics, this is an unmissable volume of the most current and engaging research in the field.

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