

Messy Data

Missing Observations, Outliers, and Mixed-Frequency Data

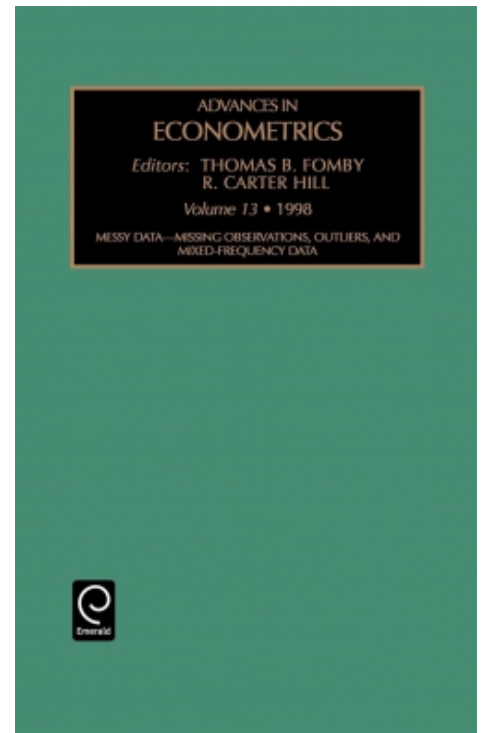
Advances in Econometrics

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About the Book

Often applied econometricians are faced with working with data that is less than ideal. The data may be observed with gaps in it, a model may suggest variables that are observed at different frequencies, and sometimes econometric results are very fragile to the inclusion or omission of just a few observations in the sample. Papers in this volume discuss new econometric techniques for addressing these problems.



Format: Hardback

Pagination: 320

Price: £91.99 \$159.99 €129.99

Publication Date: 19th Jan 1999

ISBN: 9780762303038