emeraldbooks

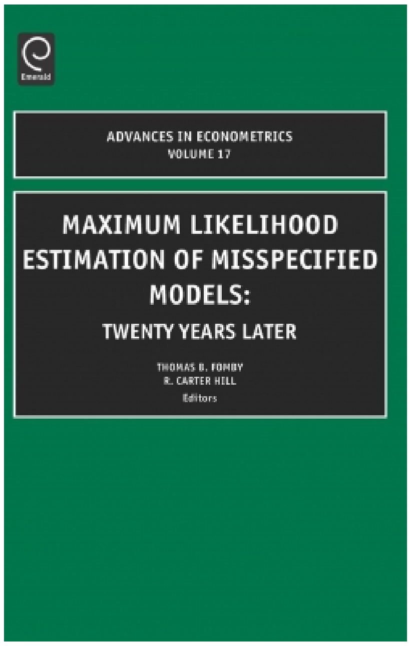
Maximum Likelihood Estimation of Misspecified Models

Twenty Years Later

Advances in Econometrics

T. Fomby

R. Carter Hill



About the Book

This volume is the result of an "Advances in Econometrics" conference held in November of 2002 at Louisiana State University in recognition of Halbert White's pioneering work published in Econometrica in 1980 and 1982 on robust variance-covariance estimation and quasi-maximum likelihood estimation. It contains 11 papers on a range of related topics including the estimation of possibly misspecified error component and fixed effects panel models, estimation and inference in possibly misspecified quantile regression models, quasi-maximum likelihood estimation of linear regression models with bounded and symmetric errors and quasi-maximum likelihood estimation of models with parameter dependencies between the mean vector and error variance-covariance matrix. Other topics include GMM, HAC, Heckit, asymmetric GARCH, Cross-Entropy, and multivariate deterministic trend estimation and testing under various possible misspecifications.

Format: Hardback
Pagination: 268
Price: £97.99 $167.99 €139.99
Publication Date: 12th Dec 2003
ISBN: 9780762310753