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# Distributed Lags

Problems of Estimation  
and Formulation

Phoebus J. Dhrymes

North-Holland

# Distributed Lags Problems Of Estimation And Formulation

**Hossein Askari, John Thomas  
Cummings**



## **Distributed Lags Problems Of Estimation And Formulation:**

Distributed Lags Phoebus J. Dhrymes, 1981 This volume presents an analysis of the estimation of distributed lag models It covers the algebraic structure of lag operators and examines the estimation of problems connected with finite and infinite lag structures under a variety of assumptions pertaining to the error process This revised edition emphasizes the potential applications of distributed lags discussing the polynomial lag hypothesis and its relation to restricted least squares Also the test for autocorrelation of the error structure when the model specification contains a lagged endogenous variable is examined The material is suitable for second year graduate students in economics and for undergraduates in statistics mathematics operations research econometrics and electrical engineering providing they have a background in calculus linear algebra and mathematical statistics

Distributed Lag Models Veerappen Karuppan Chetty, 1970 **Scientific Computing and Applications** Peter Mineev, Yanping Lin, 2001 Scientific Computing Applications **Econometrics** Badi H. Baltagi, 2012-12-06 This book is intended for a first year graduate course in econometrics However the first six chapters have no matrix algebra and can be used in an advanced undergraduate class This can be supplemented by some of the material in later chapters that do not require matrix algebra like the first part of Chapter 11 on simultaneous equations and Chapter 14 on time series analysis This book teaches some of the basic econometric methods and the underlying assumptions behind them Estimation hypotheses testing and prediction are three recurrent themes in this book Some uses of econometric methods include i empirical testing of economic theory whether it is the permanent income consumption theory or purchasing power parity ii forecasting whether it is GNP or unemployment in the U S economy or future sales in the computer industry iii Estimation of price elasticities of demand or returns to scale in production More importantly econometric methods can be used to simulate the effect of policy changes like a tax increase on gasoline consumption or a ban on advertising on cigarette consumption It is left to the reader to choose among the available econometric software to use like TSP SHAZAM PcGive HUMMER LIMDEP SAS STATA GAUSS and EViews The empirical illustrations in the book utilize a variety of these software packages Of course these packages have different advantages and disadvantages

**Developing Econometrics** Hengqing Tong, T. Krishna Kumar, Yangxin Huang, 2011-12-12 Statistical Theories and Methods with Applications to Economics and Business highlights recent advances in statistical theory and methods that benefit econometric practice It deals with exploratory data analysis a prerequisite to statistical modelling and part of data mining It provides recently developed computational tools useful for data mining analysing the reasons to do data mining and the best techniques to use in a given situation Provides a detailed description of computer algorithms Provides recently developed computational tools useful for data mining Highlights recent advances in statistical theory and methods that benefit econometric practice Features examples with real life data Accompanying software featuring DASC Data Analysis and Statistical Computing Essential reading for practitioners in any area of econometrics business analysts involved in economics and management and Graduate

students and researchers in economics and statistics

*New Approaches to Identifying Structures Using Geometric Structure Analysis: Design and Adaptation* Karabutov, Nikolay Nikolayevich, 2025-09-10 An actual problem of identification theory is considered related to the non formalized task of evaluating the model structure Novel approaches to structural identification SI propose solutions to various problems of identification theory based on the analysis of geometric frameworks GFs This formalized approach to the structural identifiability SID for nonlinear dynamical systems of various classes shows that structural identifiability follows from SI Additionally based on the GF estimates for the Lyapunov exponents LEs of dynamical systems are shown to be recoverable detectable and identifiable When combined with synthesized methods and algorithms they can be applied to the construction of mathematical models for complex processes and systems Thus they can be used in decision making systems process forecasting control of nonlinear systems and processing of heterogeneous time series Novel Approaches to Structural Identification Using Geometric Framework Analysis proposes various solutions to the problem of identification theory It discusses the development of adaptive identification and control systems for analyzing complex processes and systems Covering topics such as parametric restrictions distributed lags and interconnected systems this book is an excellent resource for data analysis specialists mathematical software developers professionals researchers scholars academicians and more

*Econometrics, 2nd Rev. Ed* Badi Hani Baltagi, 1998 This reference introduces the basic econometric methods and the underlying assumptions behind them It also includes a simple and concise treatment of more advanced topics in time series spatial correlation limited dependent variables and panel data models as well as specification testing Gauss Newton regressions and regression diagnostics The strengths of this book lie in presenting difficult material in a simple yet rigorous manner In addition the book features a set of empirical illustrations that demonstrate some of the basic results The empirical exercises are solved using several econometric software packages

*The Publishers Weekly*, 1971

*Intertemporal Planning, Exchange and Macroeconomics* David Fokke Ihno Folkerts-Landau, 1982-07-30 This study attempts to provide modern macroeconomic analysis with a foundation in macroeconomic and general equilibrium theory

**Current Issues of Monetary Policy in the U.S. and Japan** Elias C. Grivoyannis, 1990

**A Test of the Nutrient Non-substitution Hypothesis in Crop Response and Fertilizer Carryover Analysis** Ackello-Ogutu, 1982

**Annals of Economic and Social Measurement**, 1974

**Econometrics of Investment** J. C. R. Rowley, P. K. Trivedi, 1975 Textbook on the econometrics of investment covers economic theory and economic modelling techniques relating to fixed capital formation inventorys temporal response specification and aggregation Bibliography pp 183 to 198 and graphs

*Encyclopedia of Statistical Sciences, Icing the Tails to Limit Theorems* Samuel Kotz, Norman Lloyd Johnson, Campbell B. Read, 1982 Preis f r alle 9 B nde \_ 417 33 Vol 1 02401270 Vol 2 02401287 Vol 3 02401294 Vol 4 02401300 Vol 5 02401317 Vol 6 02401324 Vol 7 02401331 Vol 8 02401348 Vol 9 02401355

**Agricultural Supply Response** Hossein Askari, John Thomas Cummings, 1976 Review the commonly pursued governmental agricultural policies summarize and collate the results

of some of the studies of peasant supply responsiveness Identify the reasons for the different results across crops and countries and discuss the areas deserving further attention

Econometrics Ronald J. Wonnacott, Thomas H. Wonnacott, 1979-11-07 Econometrics uses a two part format designed for an introductory course followed by a more advanced treatment Part I is a simple presentation of important statistical concepts difficult interpretations and developments are provided in footnotes starred sections and corresponding chapters in Part II allowing for a good appreciation of main problems without any loss of continuity in presentation Part II requires calculus matrix algebra and vector geometry chapters correspond to Part I and cover topics in greater depth This edition now covers Box Jenkins time series analysis Almon lags cross spectral analysis treatment of serial correlation in both the error and dependent variable principle components and more recent simultaneous equation techniques such as SOIV LIVE and FIVE

**Great Inflations of the 20th Century** Pierre L. Siklos, 1995 The problems associated with chronically high inflation and hyper inflation continue to preoccupy policy makers and economists In Great Inflations of the 20th Century Pierre Siklos has gathered together major papers by a distinguished group of scholars who use historical episodes to understand and explain a key issue Beginning with general surveys of historical experiences of hyperinflation and cases of chronic inflation this volume continues with papers on the conditions which are conducive to generating high inflation The link between monetary policy and inflation is examined through empirical studies of inflationary episodes in Germany Hungary and Bolivia The final part looks at how policy makers can seek to end high inflation with the smallest possible economic cost Bringing together in one accessible volume a series of acclaimed contributions to the field Great Inflations of the 20th Century will be a key reference resource for interested scholars and policy makers concerned with the myriad of issues surrounding the beginning and end of high or chronic inflation

Models in Quantitative Criminology James Alan Fox, 1981

**Econometric Models and Economic Forecasts** Robert S. Pindyck, Daniel L. Rubinfeld, 1991 First course in Econometrics in Economics Departments at better schools also Economic Business Forecasting Statistics prerequisite but no calculus Slightly higher level and more comprehensive than Gujarati M H 1996 P R covers more time series and forecasting P R coverage is notch below Johnston DiNardo M H 97 and requires no matrix algebra Includes data disk

**Journal of Economic Literature** , 1982

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