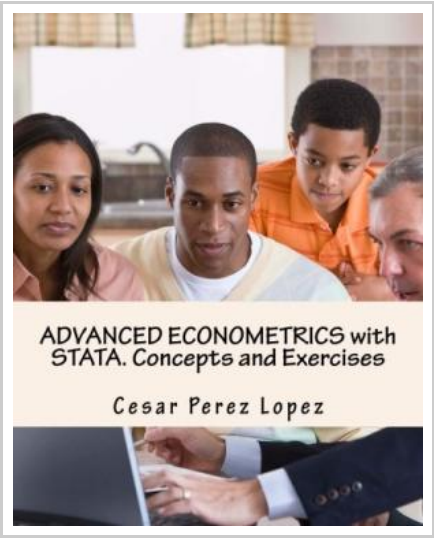

DOWNLOAD PDF

Advanced Econometrics with Stata. Concepts and Exercises

By Cesar Perez Lopez

Createspace, United States, 2014. Paperback. Book Condition: New. 252 x 202 mm. Language: English . Brand New Book ***** Print on Demand *****.This book covers a wide typology of advanced econometric models including models of limited dependent variable, discrete choice, count, censored, truncated and sample selection. Also develop models of simultaneous equations, nonlinear models, multivariate time series models, models with panel and unit roots theory data and cointegrated models. In the last chapters the most typical problems of diagnosis are addressed to check in all econometric model, the analysis of variance and covariance, simple and multiple models, the linear model GLM general and mixed models. The development of practical exercises is performed using STATA software. The content of the book is as follows: Limited dependent variable models Discrete choice models Binary discrete choice models Multiple choice models Logit and Probit ordered models Count data models Censored models: the tobit model Sample selection: truncated models Correction the sample selection: heckman two-step estimation or heckit method Limited dependent variable models with STATA Multi-equational linear models. Simultaneous equations Multi-equational linear models. Structural form and simultaneous equations Multi-equational model in reduced form Structural model identification. Simultaneous equations. MCI estimation Simultaneous equations linear model estimation...

READ ONLINE
[2.64 MB]

Reviews

I just began looking over this pdf. It is one of the most amazing pdf i have study. I discovered this book from my dad and i recommended this pdf to understand.

-- ***Merritt Kilback II***

Good e book and useful one. I have got read and that i am confident that i will likely to go through once more again later on. It is extremely difficult to leave it before concluding, once you begin to read the book.

-- ***Angela Blick***