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Marno Verbeek



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Introduction to Bayesian Econometrics Edward Greenberg, 2013 This textbook explains the basic ideas of subjective probability and shows how subjective probabilities must obey the usual rules of probability to ensure coherency. It defines the likelihood function, prior distributions, and posterior distributions. It explains how posterior distributions are the basis for inference and explores their basic properties. Various methods of specifying prior distributions are considered with special emphasis on subject matter considerations and exchangeability. The regression model is examined to show how analytical methods may fail in the derivation of marginal posterior distributions. The remainder of the book is concerned with applications of the theory to important models that are used in economics, political science, biostatistics, and other applied fields. New to the second edition is a chapter on semiparametric regression and new sections on the ordinal probit, item response factor analysis, ARCH, GARCH, and stochastic volatility models. The new edition also emphasizes the R programming language.

An Introduction

to Econometric Theory James Davidson, 2018-07-18 A GUIDE TO ECONOMICS STATISTICS AND FINANCE THAT EXPLORES THE MATHEMATICAL FOUNDATIONS UNDERLING ECONOMETRIC METHODS An Introduction to Econometric Theory offers a text to help in the mastery of the mathematics that underlie econometric methods and includes a detailed study of matrix algebra and distribution theory Designed to be an accessible resource the text explains in clear language why things are being done and how previous material informs a current argument The style is deliberately informal with numbered theorems and lemmas avoided However very few technical results are quoted without some form of explanation demonstration or proof The author a noted expert in the field covers a wealth of topics including simple regression basic matrix algebra the general linear model distribution theory the normal distribution properties of least squares unbiasedness and efficiency eigenvalues statistical inference in regression t and F tests the partitioned regression specification analysis random regressor theory introduction to asymptotics and maximum likelihood Each of the chapters is supplied with a collection of exercises some of which are straightforward and others more challenging This important text Presents a guide for teaching econometric methods to undergraduate and graduate students of economics statistics or finance Offers proven classroom tested material Contains sets of exercises that accompany each chapter Includes a companion website that hosts additional materials a solution manual and lecture slides Written for undergraduates and graduate students of economics statistics or finance An Introduction to Econometric Theory is an essential beginner's guide to the underpinnings of econometrics

The Philosophy of Causality in Economics Mariusz Maziarz, 2020-05-13 Approximately one in six top economic research papers draws an explicitly causal conclusion But what do economists mean when they conclude that A causes B Does cause say that we can influence B by intervening on A or is it only a label for the correlation of variables Do quantitative analyses of observational data followed by such causal inferences constitute sufficient grounds for guiding economic policymaking The Philosophy of Causality in Economics addresses these questions by analyzing the meaning of causal claims made by economists and the philosophical presuppositions underlying the research methods used The book considers five key causal approaches the regularity approach probabilistic theories counterfactual theories mechanisms and interventions and manipulability Each chapter opens with a summary of literature on the relevant approach and discusses its reception among economists The text details case studies and goes on to examine papers which have adopted the approach in order to highlight the methods of causal inference used in contemporary economics It analyzes the meaning of the causal claim put forward and finally reconstructs the philosophical presuppositions accepted implicitly by economists The strengths and limitations of each method of causal inference are also considered in the context of using the results as evidence for policymaking This book is essential reading to those interested in literature on the philosophy of economics as well as the philosophy of causality and economic methodology in general

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