



Finite Sample Econometrics (Advanced Texts in Econometrics)

Aman Ullah

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This book provides a comprehensive and unified treatment of finite sample statistics and econometrics, a field that has evolved in the last five decades. Within this framework, this is the first book which discusses the basic analytical tools of finite sample econometrics, and explores their applications to models covered in a first year graduate course in econometrics, including regression functions, dynamic models, forecasting, simultaneous equations models, panel data models, and censored models. Both linear and nonlinear models, as well as models with normal and non-normal errors, are studied.

Finite sample results are extremely useful for applied researchers doing proper econometric analysis with small or moderately large sample data. Finite sample econometrics also provides the results for very large (asymptotic) samples. This book provides simple and intuitive presentations of difficult concepts, unified and heuristic developments of methods, and applications to various econometric models. It provides a new perspective on teaching and research in econometrics, statistics, and other applied subjects.

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