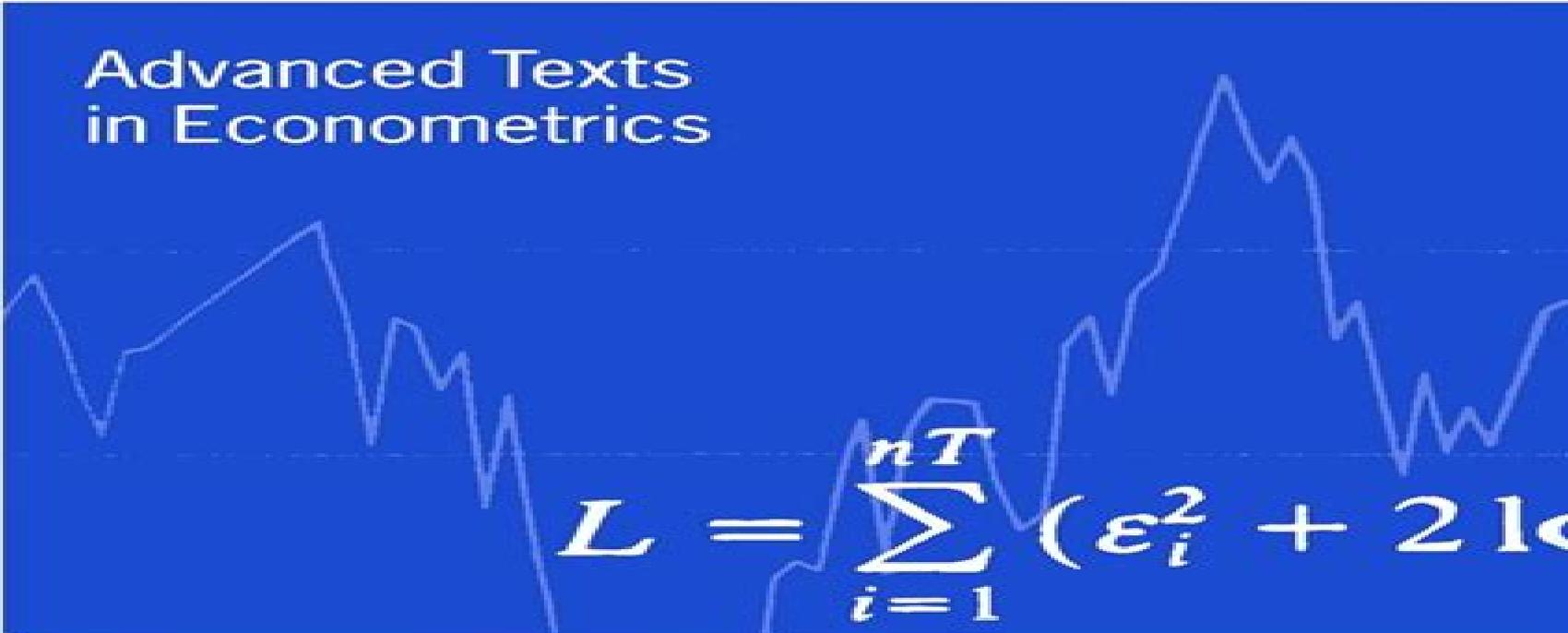


FINITE SAMPLE ECONOMETRICS

Advanced Texts
in Econometrics


$$L = \sum_{i=1}^{nT} (\epsilon_i^2 + 21\epsilon_i)$$

AMAN ULLAH

Finite Sample Econometrics

Patrick Vollmar



Finite Sample Econometrics:

Finite Sample Econometrics Aman Ullah,2004-05-20 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 *Finite Sample Econometrics* Aman Ullah,2004 This

text provides a comprehensive treatment of finite sample statistics and econometrics Within this framework the book discusses the basic analytical tools of finite sample econometrics and explores their applications to models covered in a first year graduate course in econometrics Four Essays in Finite-sample Econometrics Qian Chen,2007 Finite Sample and

Asymptotic Methods in Econometrics Richard J. Smith,Peter H. Boswijk,2002 *Annals of Econometrics* H. Peter Boswijk,Richard J. Smith,2002 *The Refinement of Econometric Estimation and Test Procedures* Garry D. A. Phillips,Elias

Tzavalis,2007-02-01 The small sample properties of estimators and tests are frequently too complex to be useful or are unknown Much econometric theory is therefore developed for very large or asymptotic samples where it is assumed that the behaviour of estimators and tests will adequately represent their properties in small samples Refined asymptotic methods adopt an intermediate position by providing improved approximations to small sample behaviour using asymptotic expansions Dedicated to the memory of Michael Magdalinos whose work is a major contribution to this area this book contains chapters directly concerned with refined asymptotic methods In addition there are chapters focusing on new asymptotic results the exploration through simulation of the small sample behaviour of estimators and tests in panel data models and improvements in methodology With contributions from leading econometricians this collection will be essential reading for researchers and graduate students concerned with the use of asymptotic methods in econometric analysis

Essays on Finite Sample Estimation in Econometrics Gareth D. Liu-Evans,2009 *The Finite Sample Analysis of Least Squares Estimators in Dynamic Econometric Models [microform]* Thomas Armstrong Peters,1986 The least squares estimator of the autoregressive parameter γ in a first order stochastic difference equation with independent identically distributed random innovations is known to be asymptotically unbiased efficient and consistent as $T \rightarrow \infty$ or $\sigma^2 \rightarrow 0$ under the proper model specification Further γ has a limiting normal distribution around the true

parameter γ if the random innovations are drawn from a normal population. These properties are not observed however in sample sizes that are typical of economic time series. *Essays on Finite Sample Inference and Financial Econometrics* Yong Bao, 2004. *Finite Sample Properties of Two-stage Estimators* Benjamin Kwok, 1992. **The Finite Sample Analysis of Least Squares Estimators in Dynamic Econometric Models** Thomas Armstrong Peters, 1986. *Finite Sample Behaviour of the Level Shift Model Using Quasi-differenced Data* Gabriel Rodriguez, University of Ottawa. Department of Economics, 2006. *Finite Sample Inference in Econometric Duration Models*, 1998. **Edgeworth approximations to the finite sample distribution of econometric estimators and test statistics** Yiu Kuen Tse, 1981. *A study of the finite-sample properties of some econometric estimators* William Messiha Mikhail, 1969. **Some Contributions to Finite-sample Analysis in Three Econometric Models** Jeanette Ngaire Lye, 1990. **Robust Estimation and Testing** Jiazhong You, 2000. High breakdown point bounded influence and high efficiency at the Gaussian model are desired properties of robust regression estimators. Robustness of validity, robustness of efficiency and high breakdown point size and power are the fundamental goals in robust testing. The objective of this dissertation is to examine the finite sample properties of robust estimators and tests and to find some useful applications for them. This is accomplished by extensive Monte Carlo experiments and other inference techniques in various contamination situations. In the linear regression model with an outlying regressor and deviations from the normal error distribution, robust estimators demonstrate noticeable advantages over the standard LS and maximum likelihood ML estimators. Our findings reveal that the finite sample behavior of the robust estimators is very different from their asymptotic properties. The robust properties of estimators carry over to test statistics based on these estimators. The robust tests we proposed can achieve to the large extent the fundamental goals in robust testing. Economic applications on modelling the household consumption behavior and testing for GARCH effects show that one can capture big gains from the appropriate utilization of the robust methods even at very simple models. **Handbook of Econometrics** Zvi Griliches, Michael D. Intriligator, 1983. The Handbook is a definitive reference source and teaching aid for econometricians. It examines models, estimation theory, data analysis and field applications in econometrics. Comprehensive surveys written by experts discuss recent developments at a level suitable for professional use by economists, econometricians, statisticians and in advanced graduate econometrics courses. **A Finite Sample Analysis of the Power of Tests** Allan Halkjær Würtz, 1996. *Essays on Finite-sample Inference in Econometrics* Byunguk Kang, 2016. This thesis contributes to finite sample inference in econometrics. The first two essays develop identification, robust IR inference in dynamic structural models and measurement error models. The third essay extends the standard finite sample distributional theory of test statistics in univariate and multivariate regression settings. The first essay considers dynamic structural models involving endogeneity and a lagged dependent variable. We start by observing that usual IR tests such as Anderson and Rubin's 1949 test, AR Kleibergen's 2002 Lagrange multiplier test, KLM and Moreira's 2003 conditional likelihood ratio test, CLR are

unreliable when model variables are nonstationary or nearly nonstationary We propose IR methods which are also robust to nonstationarity two Anderson Rubin type procedures and two split sample procedures Our procedures are also robust to missing instruments For distributional theory three different sets of assumptions are considered First on assuming Gaussian structural errors we show that three of the proposed statistics follow the standard F distribution Second for more general cases we assume that the distribution of errors is completely specified up to an unknown scale factor allowing the Monte Carlo test method to be applied This assumption enables one to deal with non Gaussian error distributions For example even when errors follow heavy tailed distribution such as the Cauchy distribution or more generally the family of stable distributions which may not have moments and thus make inference difficult our procedures provide simple and exact solutions Third we establish the asymptotic validity of our procedures under quite general distributional assumptions We present simulation results showing that our procedures control their level correctly and have good power properties The methods are applied to an empirical example the New Keynesian Phillips curve in which both weak identification and nonstationarity present challenges The results of this empirical study suggest forward looking behavior of U S inflation The second essay deals with measurement error models In econometrics measurement error problems are often interpreted as a special case of simultaneity so instrumental variables IVs methods are widely used as solutions The validity and the power of IV based tests are sensitive to the quality of IVs First if the exogeneity of IVs is violated test levels may not be controlled Second when IVs are weakly correlated with the mismeasured variables the IR procedures guarantee correct level but power of the procedures may be arbitrarily low To overcome these problems we introduce an IV free inference which exploits orthogonality properties between transformations of model variables the Reverse Anderson Rubin RAR method with both weak and strong instruments When valid and informative IVs are available the RAR procedure can be combined with the usual AR method so the two approaches complement each to improve power properties We call the hybrid procedure the Combined RAR CRAR method In particular this procedure can have power even when the instruments used do not allow one to identify model coefficients totally weak instruments After studying classical measurement error models where measurement errors are independent of other model disturbances we extend the proposed procedures to situations where measurement errors may be correlated with other model disturbances Under a Gaussian distributional assumption we show the proposed test statistics are pivotal or follow distributions which can be bounded in finite samples Under more general assumptions we establish their asymptotic validity In a simulation study we show that the new methods provide power improvements over standard IR procedures

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