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The Semantics of Asserting and Retracting Clauses to Logic Programs

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Kurzfassung

We provide a general class of tests for correlation in time series, spatial, spatio-temporal and cross-sectional data. We motivate our focus by reviewing how computational and theoretical difficulties of point estimation mount, as one moves from regularly-spaced time series data, through forms of irregular spacing, and to spatial data of various kinds. A broad class of computationally simple tests is justified. These specialize to Lagrange multiplier tests against parametric departures of various kinds. Their forms are illustrated in case of several models for describing correlation in various kinds of data. The initial focus assumes homoscedasticity, but we also robustify the tests to nonparametric heteroscedasticity.