

Estimation in semiparametric models - some recent developments

Springer-Verlag - Lecture Notes in Statistics Ser.: Estimation in Semiparametric Models : Some Recent Developments by Johann Pfanzagl (1990, Trade Paperback) for sale online

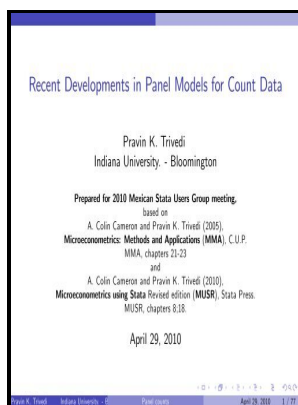
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Notes: Includes bibliographical references (p. [106]-109) and indexes.
This edition was published in 1990

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Panel Data Models: Some Recent Developments

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Practical problems have always led statisticians to invent estimators for such intermediate models, but it usually remained open whether these estimators are nearly optimal or not. Cambridge: Cambridge University Press, pp. Asymptotic bounds for the concentration of estimator-sequences.

Estimation in semiparametric models (1990 edition)

This chapter reviews the recent developments in the estimation of panel data models in which some variables are only partially observed. We discuss the implications of assuming that explanatory variables are predetermined as opposed to strictly exogenous in dynamic structural equations with unobserved heterogeneity.

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