Linear Models with Correlated Disturbances

By Paul Knottnerus

Springer Mai 1991, 1991. Taschenbuch. Book Condition: Neu. 244x170x11 mm. This item is printed on demand - Print on Demand Neuware - In each chapter of this volume some specific topics in the econometric analysis of time series data are studied. All topics have in common the statistical inference in linear models with correlated disturbances. The main aim of the study is to give a survey of new and old estimation techniques for regression models with disturbances that follow an autoregressive-moving average process. In the final chapter also several test strategies for discriminating between various types of autocorrelation are discussed. In nearly all chapters it is demonstrated how useful the simple geometric interpretation of the well-known ordinary least squares (OLS) method is. By applying these geometric concepts to linear spaces spanned by scalar stochastic variables, it emerges that well-known as well as new results can be derived in a simple geometric manner, sometimes without the limiting restrictions of the usual derivations, e. g. , the conditional normal distribution, the Kalman filter equations and the Cramer-Rao inequality. The outline of the book is as follows. In Chapter 2 attention is paid to a generalization of the well-known first order autocorrelation transformation...

Reviews

Good eBook and helpful one. It really is writter in straightforward words and phrases and never confusing. I am just effortlessly could possibly get a enjoyment of looking at a published book.

-- ***Romaine Rippin***

The book is great and fantastic. it absolutely was writtern very properly and beneficial. It is extremely difficult to leave it before concluding, once you begin to read the book.

-- ***Lyda Davis II***