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PROFESSOR DAVID F. HENDRY

International Finance Discussion
Papers: The Et Interview:
Professor David F. Hendry

United States Federal Reserve
Board, Neil R. Ericsson

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English. Brand New Book ***** Print on Demand *****.This interview for Econometric Theory explores David Hendry s research. Issues discussed include estimation and inference for nonstationary time series; econometric methodology; strategies, concepts, and criteria for empirical modeling; the general-to-specific approach, as implemented in the computer packages PcGive and PcGets; computer-automated model selection procedures; David s textbook Dynamic Econometrics; Monte Carlo techniques (PcNaive); evaluation of these developments...

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