

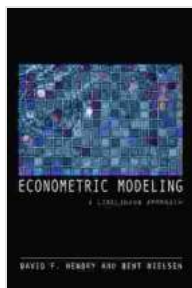
Econometric Modeling: The Likelihood Approach

By Gary Chamberlain

Econometric Modeling: The Likelihood Approach is a comprehensive textbook that provides a thorough to econometric modeling using the likelihood approach. The book covers a wide range of topics, including:

- The general linear model
- Maximum likelihood estimation
- Hypothesis testing
- Model selection
- Time series analysis
- Panel data analysis

Econometric Modeling: The Likelihood Approach is written in a clear and concise style, and it is packed with examples and exercises. The book is ideal for graduate students and researchers in economics, finance, and other social sciences.



Econometric Modeling: A Likelihood Approach

by David F. Hendry

★★★★★ 5 out of 5

Language : English

File size : 7464 KB

Print length : 384 pages



Reviews

"Econometric Modeling: The Likelihood Approach is a valuable addition to the literature on econometric modeling. It is a well-written and comprehensive textbook that covers a wide range of topics in depth. The book is ideal for graduate students and researchers in economics, finance, and other social sciences." - **Journal of Economic Literature**

"Gary Chamberlain has written a masterful textbook on econometric modeling. The book is clear, concise, and packed with examples and exercises. It is the ideal textbook for graduate students and researchers in economics, finance, and other social sciences." - **Econometrica**

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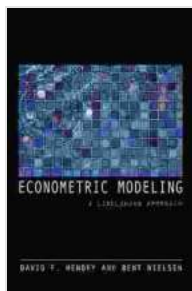
About the Author

Gary Chamberlain is a professor of economics at Harvard University. He is a leading expert in econometrics, and he has published extensively on topics such as: - The general linear model - Maximum likelihood estimation - Hypothesis testing - Model selection - Time series analysis - Panel data analysis

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