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内容简介

This book is a collection of essays written in honor of Professor Peter C. B. Phillips of Yale University by some of his former students. The essays, which were originally published in 2006, analyze a number of important issues in econometrics, all of which Professor Phillips has directly influenced through his seminal scholarly contribution as well as through his remarkable achievements as a teacher. The essays are organized to cover topics in higher-order asymptotics, deficient instruments, nonstationary, LAD and quantile regression, and nonstationary panels. These topics span both theoretical and applied approaches and are intended for use by professionals and advanced graduate students.

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