

CONTENTS OF THE HANDBOOK

VOLUME I

Part 1: MATHEMATICAL AND STATISTICAL METHODS IN ECONOMETRICS

Chapter 1

Linear Algebra and Matrix Methods in Econometrics

HENRI THEIL

Chapter 2

Statistical Theory and Econometrics

ARNOLD ZELLNER

Part 2: ECONOMETRIC MODELS

Chapter 3

Economic and Econometric Models

MICHAEL D. INTRILIGATOR

Chapter 4

Identification

CHENG HSIAO

Chapter 5

Model Choice and Specification Analysis

EDWARD E. LEAMER

Part 3: ESTIMATION AND COMPUTATION

Chapter 6

Nonlinear Regression Models

TAKESHI AMEMIYA

Chapter 7

Specification and Estimation of Simultaneous Equation Models

JERRY A. HAUSMAN

Chapter 8

Exact Small Sample Theory in the Simultaneous Equations Model

PETER C.B. PHILLIPS

Chapter 9

Bayesian Analysis of Simultaneous Equation Systems

JACQUES H. DRÈZE and JEAN-FRANÇOIS RICHARD

Chapter 10

Biased Estimation

G.G. JUDGE and M.E. BOCK

Chapter 11

Estimation for Dirty Data and Flawed Models

WILLIAM S. KRASKER, EDWIN KUH, and ROY E. WELSCH

Chapter 12

Computational Problems and Methods

RICHARD E. QUANDT

VOLUME 2**Part 4: TESTING***Chapter 13*

Wald, Likelihood Ratio, and Lagrange Multiplier Tests in Econometrics

ROBERT F. ENGLE

Chapter 14

Multiple Hypothesis Testing

N.E. SAVIN

Chapter 15

Approximating the Distributions of Econometric Estimators and Test Statistics

THOMAS J. ROTHENBERG

Chapter 16

Monte Carlo Experimentation in Econometrics

DAVID F. HENDRY

Part 5: TIME SERIES TOPICS*Chapter 17*

Time Series and Spectral Methods in Econometrics

C.W.J. GRANGER and MARK W. WATSON

Chapter 18

Dynamic Specification

DAVID F. HENDRY, ADRIAN R. PAGAN, and J. DENIS SARGAN

Chapter 19

Inference and Causality in Economic Time Series Models

JOHN GEWEKE

Chapter 20

Continuous Time Stochastic Models and Issues of Aggregation over Time

A.R. BERGSTROM

Chapter 21

Random and Changing Coefficient Models

GREGORY C. CHOW

Chapter 22

Panel Data

GARY CHAMBERLAIN

Part 6: SPECIAL TOPICS IN ECONOMETRICS: 1

Chapter 23

Latent Variable Models in Econometrics

DENNIS J. AIGNER, CHENG HSIAO, ARIE KAPTEYN, and TOM WANSBEEK

Chapter 24

Econometric Analysis of Qualitative Response Models

DANIEL L. McFADDEN

VOLUME 3

Part 7: SPECIAL TOPICS IN ECONOMETRICS: 2

Chapter 25

Economic Data Issues

ZVI GRILICHES

Chapter 26

Functional Forms in Econometric Model Building

LAWRENCE J. LAU

Chapter 27

Limited Dependent Variables

PHOEBUS J. DHRYMES

Chapter 28

Disequilibrium, Self-selection, and Switching Models

G.S. MADDALA

Chapter 29

Econometric Analysis of Longitudinal Data

JAMES J. HECKMAN and BURTON SINGER

Part 8: SELECTED APPLICATIONS AND USES OF ECONOMETRICS

Chapter 30

Demand Analysis

ANGUS DEATON

Chapter 31

Econometric Methods for Modeling Producer Behavior
DALE W. JORGENSON

Chapter 32

Labor Econometrics
JAMES J. HECKMAN and THOMAS E. MACURDY

Chapter 33

Evaluating the Predictive Accuracy of Models
RAY C. FAIR

Chapter 34

Econometric Approaches to Stabilization Policy in Stochastic Models of Macroeconomic Fluctuations
JOHN B. TAYLOR

Chapter 35

Economic Policy Formation: Theory and Implementation (Applied Econometrics in the Public Sector)
LAWRENCE R. KLEIN

VOLUME 4**Part 9: ECONOMETRIC THEORY***Chapter 36*

Large Sample Estimation and Hypothesis Testing
WHITNEY K. NEWEY and DANIEL McFADDEN

Chapter 37

Empirical Process Methods in Econometrics
DONALD W.K. ANDREWS

Chapter 38

Applied Nonparametric Methods
WOLFGANG HÄRDLE and OLIVER LINTON

Chapter 39

Methodology and Theory for the Bootstrap
PETER HALL

Chapter 40

Classical Estimation Methods for LDV Models Using Simulation
VASSILIS A. HAJIVASSILOU and PAUL A. RUUD

Chapter 41

Estimation of Semiparametric Models
JAMES L. POWELL

Chapter 42

Restrictions of Economic Theory in Nonparametric Methods
ROSA L. MATZKIN

Chapter 43

Analog Estimation of Econometric Models
CHARLES F. MANSKI

Chapter 44

Testing Non-Nested Hypotheses
C. GOURIEROUX and A. MONFORT

Part 10: THEORY AND METHODS FOR DEPENDENT PROCESSES

Chapter 45

Estimation and Inference for Dependent Processes
JEFFREY M. WOOLDRIDGE

Chapter 46

Unit Roots, Structural Breaks and Trends
JAMES H. STOCK

Chapter 47

Vector Autoregression and Cointegration
MARK W. WATSON

Chapter 48

Aspects of Modelling Nonlinear Time Series
TIMO TERÄSVIRTA, DAG TJØSTHEIM, and CLIVE W.J. GRANGER

Chapter 49

Arch Models
TIM BOLLERSLEV, ROBERT F. ENGLE, and DANIEL B. NELSON

Chapter 50

State-Space Models
JAMES D. HAMILTON

Chapter 51

Structural Estimation of Markov Decision Processes
JOHN RUST

VOLUME 5

Part 11: NEW DEVELOPMENTS IN THEORETICAL ECONOMETRICS

Chapter 52

The Bootstrap
DOUGLAS L. HOROWITZ

Chapter 53

Panel Data Models: Some Recent Developments

MANUEL ARELLANO and BO HONORÉ

Chapter 54

Interactions-based Models

WILLIAM A. BROCK and STEVEN N. DURLAUF

Chapter 55

Duration Models: Specification, Identification and Multiple Durations

GERARD J. VAN DEN BERG

Part 12: COMPUTATIONAL METHODS IN ECONOMETRICS*Chapter 56*

Computationally Intensive Methods for Integration in Econometrics

JOHN GEWEKE and MICHAEL KEANE

Chapter 57

Markov Chain Monte Carlo Methods: Computation and Inference

SIDDHARTHA CHIB

Part 13: APPLIED ECONOMETRICS*Chapter 58*

Calibration

CHRISTINA DAWKINS, T.N. SRINIVASAN, and JOHN WHALLEY

Chapter 59

Measurement Error in Survey Data

JOHN BOUND, CHARLES BROWN, and NANCY MATHIOWETZ

VOLUME 6A**Part 14: ECONOMETRIC MODELS FOR PREFERENCES AND PRICING***Chapter 60*

Nonparametric Approaches to Auctions

SUSAN ATHEY and PHILIP A. HAILE

Chapter 61

Intertemporal Substitution and Risk Aversion

LARS PETER HANSEN, JOHN HEATON, JUNGHOOON LEE, and NIKOLAI ROUSSANOV

Chapter 62

A Practitioner's Approach to Estimating Intertemporal Relationships Using Longitudinal Data: Lessons from Applications in Wage Dynamics

THOMAS MACURDY

Part 15: THE ECONOMETRICS OF INDUSTRIAL ORGANIZATION

Chapter 63

Econometric Tools for Analyzing Market Outcomes

DANIEL ACKERBERG, C. LANIER BENKARD, STEVEN BERRY, and ARIEL PAKES

Chapter 64

Structural Econometric Modeling: Rationales and Examples from Industrial Organization

PETER C. REISS and FRANK A. WOLAK

Chapter 65

Microeconomic Models of Investment and Employment

STEPHEN BOND and JOHN VAN REENEN

Part 16: INDEX NUMBERS AND THE ECONOMETRICS OF TRADE

Chapter 66

The Measurement of Productivity for Nations

W. ERWIN DIEWERT and ALICE O. NAKAMURA

Chapter 67

Linking the Theory with the Data: That is the Core Problem of International Economics

EDWARD E. LEAMER

Part 17: MODELS OF CONSUMER AND WORKER CHOICE

Chapter 68

Models of Aggregate Economic Relationships that Account for Heterogeneity

RICHARD BLUNDELL and THOMAS M. STOKER

Chapter 69

Labor Supply Models: Unobserved Heterogeneity, Nonparticipation and Dynamics

RICHARD BLUNDELL, THOMAS MACURDY, and COSTAS MEGHIR

VOLUME 6B

Part 18: ECONOMETRIC EVALUATION OF SOCIAL PROGRAMS

Chapter 70

Econometric Evaluation of Social Programs, Part I: Causal Models, Structural Models and Econometric Policy Evaluation

JAMES J. HECKMAN and EDWARD J. VYTLACIL

Chapter 71

Econometric Evaluation of Social Programs, Part II: Using the Marginal Treatment Effect to Organize Alternative Econometric Estimators to Evaluate Social Programs, and to Forecast Their Effects in New Environments

JAMES J. HECKMAN and EDWARD J. VYTLACIL

Chapter 72

Econometric Evaluation of Social Programs, Part III: Distributional Treatment Effects, Dynamic Treatment Effects, Dynamic Discrete Choice, and General Equilibrium Policy Evaluation
JAAP H. ABBRING and JAMES J. HECKMAN

Part 19: RECENT ADVANCES IN ECONOMETRIC METHODS*Chapter 73*

Nonparametric Identification
ROSA L. MATZKIN

Chapter 74

Implementing Nonparametric and Semiparametric Estimators
HIDEHIKO ICHIMURA and PETRA E. TODD

Chapter 75

The Econometrics of Data Combination
GEERT RIDDER and ROBERT MOFFITT

Chapter 76

Large Sample Sieve Estimation of Semi-Nonparametric Models
XIAOHONG CHEN

Chapter 77

Linear Inverse Problems in Structural Econometrics Estimation Based on Spectral Decomposition and Regularization
MARINE CARRASCO, JEAN-PIERRE FLORENS, and ERIC RENAULT