

# Contents

<b>1</b>	<b>Developments and New Dimensions in Econometrics</b> Olaf Hübler, Joachim Frohn	<b>1</b>
<b>2</b>	<b>Large Scale Simultaneous Structural Models</b> Pu Chen, Joachim Frohn	<b>7</b>
<b>3</b>	<b>Dynamic Factor Models</b> Jörg Breitung, Sandra Eickmeier	<b>25</b>
<b>4</b>	<b>Unit Root Testing</b> Jürgen Wolters, Uwe Hassler	<b>41</b>
<b>5</b>	<b>Autoregressive Distributed Lag Models and Cointegration</b> Uwe Hassler, Jürgen Wolters	<b>57</b>
<b>6</b>	<b>Cointegrated Structural VAR Analysis</b> Helmut Lütkepohl	<b>73</b>
<b>7</b>	<b>Econometric Analysis of High Frequency Data</b> Helmut Herwartz	<b>87</b>
<b>8</b>	<b>Using Quantile Regression for Duration Analysis</b> Bernd Fitzenberger, Ralf A. Wilke	<b>103</b>
<b>9</b>	<b>Multilevel and Nonlinear Panel Data Models</b> Olaf Hübler	<b>119</b>
<b>10</b>	<b>Nonparametric Models and Their Estimation</b> Göran Kauermann	<b>137</b>
<b>11</b>	<b>Microeconomic Models and Anonymized Micro Data</b> Gerd Ronning	<b>153</b>
<b>12</b>	<b>Ordered Response Models</b> Stefan Boes, Rainer Winkelmann	<b>167</b>
<b>13</b>	<b>Measurement Error Models and Methods</b> Hans Schneeweiß, Thomas Augustin	<b>183</b>

<b>14</b>	<b>Microeconometric Estimation of Treatment Effects</b> Marco Caliendo, Reinhard Hujer	<b>199</b>
<b>15</b>	<b>Survey Item Nonresponse and its Treatment</b> Susanne Rässler, Regina T. Riphahn	<b>215</b>