CONTENTS

Introduction to the Series v

List of Contributors vii

Editors' Introduction xi

Chapter 1
ZVI GRILICHES, Errors in variables and other unobservables 1

Chapter 2
B. T. McCALLUM, Relative asymptotic bias from errors of omission and measurement 35

Chapter 3
DENNIS J. AIGNER, MSE dominance of least squares with errors of observation 39

Chapter 4
M. MOUCHART, A regression model with an explanatory variable which is both binary and subject to errors 49

Chapter 5
ARNOLD ZELLNER, Estimation of regression relationships containing unobservable independent variables 67

Chapter 6
ARTHUR S. GOLDBERGER, Maximum-likelihood estimation of regressions containing unobservable independent variables 85

Chapter 7
P. M. ROBINSON, Identification, estimation and large-sample theory for regressions containing unobservable variables 103

Chapter 8
DENNIS J. AIGNER, An appropriate econometric framework for estimating a labor-supply function from the SEO file 119

Chapter 9
P. M. ROBINSON and M. C. FERRARA, The estimation of a model for an unobservable variable with endogeneous causes 131

Chapter 10
GARY CHAMBERLAIN, Education, income, and ability revisited 143

Chapter 11
VINCENT J. GERACI, Identification of simultaneous equation models with measurement error 163

Chapter 12
KARL G. JÖRESKOG, A general method for analysis of covariance structures 187

Chapter 13
M. W. BROWNE, Generalized least-squares estimators in the analysis of covariance structures 205

Chapter 14
WILLIAM T. BIELBY, ROBERT M. HAUSER and DAVID L. FEATHERMAN, Response errors of non-black males in models of the stratification process 227

Chapter 15
GARY CHAMBERLAIN and ZVI GRILICHES, Unobservables with a variance-components structure: Ability, schooling, and the economic success of brothers 253

Chapter 16
KARL G. JÖRESKOG and DAG SÖRBOM, Statistical models and methods for analysis of longitudinal data 285

Chapter 17
JOSEPH B. KADANE, TIMOTHY W. McGUIRE, PEGGY R. SANDAY and RICHARD STAELIN, Estimation of environmental effects on the pattern of IQ scores over time 327

Chapter 18
AGUSTIN MARAVALL and DENNIS J. AIGNER, Identification of the dynamic shock-error model: The case of dynamic regression 349

Chapter 19
JOHN GEWEKE, The dynamic factor analysis of economic time-series models 365