Chipman

Advanced Econometric Theory

When learning econometrics, what better way than to be taught by one of its masters. In this significant new volume, John Chipman, the eminence grise of econometrics, presents his classic lectures in econometric theory. Starting with the linear regression model, least squares, Gauss-Markov theory and the first principals of econometrics, this book guides the introductory student to an advanced stage of ability. The text covers multicollinearity and reduced-rank estimation, the treatment of linear restrictions and minimax estimation. Also included are chapters on the autocorrelation of residuals and simultaneous-equation estimation. By the end of the text, students will have a solid grounding in econometrics. Despite the frequent complexity of the subject matter, Chipman's clear explanations, concise prose and sharp analysis make this book stand out from others in the field. With mathematical rigor sharpened by a lifetime of econometric analysis, this significant volume is sure to become a seminal and indispensable text in this area.

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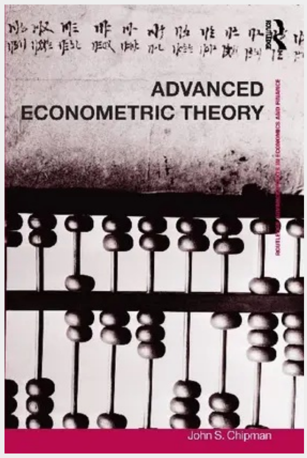

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