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By Vance Martin, Stan Hurn, David Harris



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This book provides a general framework for specifying, estimating, and testing time series econometric models. Special emphasis is given to estimation by maximum likelihood, but other methods are also discussed, including quasi-maximum likelihood estimation, generalized method of moments estimation, nonparametric estimation, and estimation by simulation. An important advantage of adopting the principle of maximum likelihood as the unifying framework for the book is that many of the estimators and test statistics proposed in econometrics can be derived within a likelihood framework, thereby providing a coherent vehicle for understanding their properties and interrelationships. In contrast to many existing econometric textbooks, which deal mainly with the theoretical properties of estimators and test statistics through a theorem-proof presentation, this book squarely addresses implementation to provide direct conduits between the theory and applied work.



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