Xiaohong Chen
Norman R. Swanson *Editors*

Recent Advances
and Future Directions
in Causality, Prediction,
and Specification Analysis

Essays in Honor of Halbert L. White Jr

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- Contains previously unpublished chapters written by the foremost academics in their respective areas of theoretical, methodological, and applied econometrics
- Presents new theoretical results on estimation and inference by including careful development and discussion of new empirical methodology, worked empirical examples, and carefully carried out Monte Carlo experiments
- Pays particular emphasis on carefully outlining how to empirically implement all of the latest advances in econometrics when the objective is to build economic models for the purpose of prediction, causality, and policy analysis

This book is a collection of articles that present the most recent cutting edge results on specification and estimation of economic models written by a number of the world's foremost leaders in the fields of theoretical and methodological econometrics. Recent advances in asymptotic approximation theory, including the use of higher order asymptotics for things like estimator bias correction, and the use of various expansion and other theoretical tools for the development of bootstrap techniques designed for implementation when carrying out inference are at the forefront of theoretical development in the field of econometrics. One important feature of these advances in the theory of econometrics is that they are being seamlessly and almost immediately incorporated into the "empirical toolbox" that applied practitioners use when actually constructing models using data, for the purposes of both prediction and policy analysis and the more theoretically targeted chapters in the book will discuss these developments.

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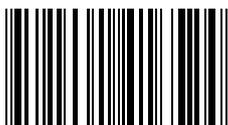**Springer Nature Customer Service Center LLC**
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