# Bootstrap Tests for Regression Models
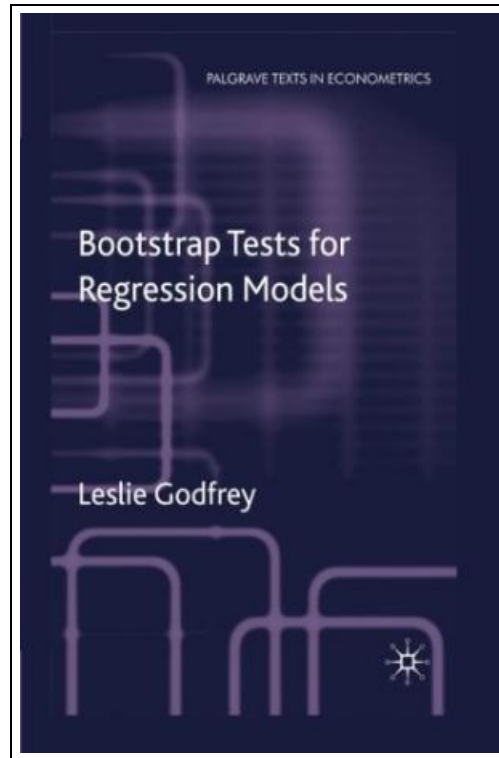
PALGRAVE TEXTS IN ECONOMETRICS

Bootstrap Tests for
Regression Models

Leslie Godfrey

Filesize: 7.43 MB

## Reviews

*If you need to adding benefit, a must buy book. It really is writter in straightforward words and phrases and not confusing. You will not feel monotony at anytime of your respective time (that's what catalogues are for concerning if you ask me).*
*(Dr. Celestino Treutel)*

# BOOTSTRAP TESTS FOR REGRESSION MODELS



Condition: New. Publisher/Verlag: Springer Palgrave Macmillan | An accessible discussion examining computationally-intensive techniques and bootstrap methods, providing ways to improve the finite-sample performance of well-known asymptotic tests for regression models. This book uses the linear regression model as a framework for introducing simulation-based tests to help perform econometric analyses. | Preface PART I: TESTS FOR LINEAR REGRESSION MODELS Introduction Tests for the Classical Linear Regression Model Tests for Linear Regression Models Under Weaker Assumptions: Random Regressors and Non-Normal IID Errors Tests for Generalized Linear Regression Models Finite-Sample Properties of Asymptotic Tests Non-Standard Tests for Linear Regression Models Summary and Concluding Remarks PART II: SIMULATION-BASED TESTS: BASIC IDEAS Introduction Some Simple Examples of Tests for IID Variables and Key Concepts Simulation-Based Tests for Regression Models Asymptotic Properties of Bootstrap Tests The Double Bootstrap Summary and Concluding Remarks PART III: SIMULATION-BASED TESTS FOR REGRESSION MODELS WITH IID ERRORS: SOME STANDARD CASES Introduction A Monte Carlo Test of the Assumption of Normality Simulation-Based Tests for Heteroskedasticity Bootstrapping F Tests of Linear Coefficient Restrictions Bootstrapping LM Tests for Serial Correlation in Dynamic Regression Models Summary and Concluding Remarks PART IV: SIMULATION-BASED TESTS FOR REGRESSION MODELS WITH IID ERRORS: SOME NON-STANDARD CASES Introduction Bootstrapping Predictive Tests Using Bootstrap Methods with a Battery of OLS Diagnostic Tests Bootstrapping Tests for Structural Breaks Summary and Conclusions PART V: BOOTSTRAP METHODS FOR REGRESSION MODELS WITH NON-IID ERRORS Introduction Bootstrap Methods for Independent Heteroskedastic Errors Bootstrap Methods for Homoskedastic Autocorrelated Errors Bootstrap Methods for Heteroskedastic Autocorrelated Errors Summary and Concluding Remarks PART VI: SIMULATION-BASED TESTS FOR REGRESSION MODELS WITH NON-IID ERRORS Introduction Bootstrapping Heteroskedasticity-Robust Regression Specification Error Tests Bootstrapping Heteroskedasticity-Robust Autocorrelation Tests for Dynamic Models Bootstrapping Heteroskedasticity-Robust Structural Break Tests with an Unknown Breakpoint Bootstrapping Autocorrelation-Robust Hausman Tests Summary and Conclusions PART VII: Simulation-Based Tests for Non-Nested Regression Models...

Read Bootstrap Tests for Regression Models Online
Download PDF Bootstrap Tests for Regression Models

# Related Kindle Books

## Twelve Effective Ways to Help Your ADD/ADHD Child: Drug-Free Alternatives for.

Book Condition: New. Ships From Canada. New. No dust jacket as issued. Glued binding. 264 p. Contains: Illustrations. Audience: General/trade. Book Info Consumer text of recommendations backed by scientific studies. Discusses diet, allergens, vitamins and...

[Download ePub »](#)

## Games with Books : 28 of the Best Childrens Books and How to Use Them to Help Your Child Learn - From Preschool to Third Grade

Book Condition: Brand New. Book Condition: Brand New.

[Download ePub »](#)

## Games with Books : Twenty-Eight of the Best Childrens Books and How to Use Them to Help Your Child Learn - from Preschool to Third Grade

Book Condition: Brand New. Book Condition: Brand New.

[Download ePub »](#)

## Learn em Good: Improve Your Child s Math Skills: Simple and Effective Ways to Become Your Child s Free Tutor Without Opening a Textbook

Createspace, United States, 2010. Paperback. Book Condition: New. 229 x 152 mm. Language: English . Brand New Book ***** Print on Demand *****.From a certified teacher and founder of an online tutoring website-a simple and...

[Download ePub »](#)

## Happy Baby Happy You 500 Ways to Nurture the Bond with Your Baby by Karyn Siegel Maier 2009 Paperback

Book Condition: Brand New. Book Condition: Brand New.

[Download ePub »](#)

### Klara the Cow Who Knows How to Bow (Fun Rhyming Picture Book/Bedtime Story with Farm Animals about Friendships, Being Special and Loved. Ages 2-8) (Friendship Series Book 1)

Createspace, United States, 2015. Paperback. Book Condition: New. Apoorva Dingar (illustrator). Large Print. 214 x 149 mm. Language: English . Brand New Book ***** Print on Demand *****.Klara is a little different from the other
[Save PDF »](#)

### Short Stories Collection III: Just for Kids Ages 4 to 8 Years Old

2013. PAP. Book Condition: New. New Book. Delivered from our UK warehouse in 3 to 5 business days. THIS BOOK IS PRINTED ON DEMAND. Established seller since 2000.
[Save PDF »](#)

### Those Were the Days . My Arse!: 101 Old Fashioned Activities NOT to Do With Your Kids

Pavilion Books. Hardback. Book Condition: new. BRAND NEW, Those Were the Days . My Arse!: 101 Old Fashioned Activities NOT to Do With Your Kids, Richard Wilson, 'Richard Wilson is like the naughty kid poking
[Save PDF »](#)

### Write Better Stories and Essays: Topics and Techniques to Improve Writing Skills for Students in Grades 6 - 8: Common Core State Standards Aligned

Createspace Independent Publishing Platform, United States, 2012. Paperback. Book Condition: New. 277 x 211 mm. Language: English . Brand New Book ***** Print on Demand *****.Mr. George Smith, a children s book author, has been
[Save PDF »](#)

### Super Easy Storytelling The fast, simple way to tell fun stories with children

CreateSpace Independent Publishing Platform. Paperback. Book Condition: New. This item is printed on demand. Paperback. 24 pages. Dimensions: 9.9in. x 8.0in. x 0.2in.Instantly start telling stories with kids. Great for spontaneous storytelling or for creative
[Save PDF »](#)