

# Econometrics Statistical Foundations And Applications Springer Study Edition

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Introduction to the mathematical and statistical foundations of econometrics / Herman J Bierens p cm - (Themes in modern econometrics) Includes bibliographical references and index ISBN 0-521-83431-7 - ISBN 0-521-54224-3 (pb) 1 Econometrics I Title II Series HB139B527 2004 330 01 5195 - dc22 2004040792 ISBN 0 521 83431 7

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### **CHAPTER FOURTEEN Spatial Econometrics**

The formal framework used for the statistical analysis of spatial autocorrelation is a so-called spatial stochastic process (also often referred to as a spatial random field), or a collection of random variables , indexed by location  $y_i$ ,  $\{y_i, i \in D\}$ , (141) where the index set ...

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T W (1971) The Statistical Analysis of Time Series John Wiley and Sons Inc Dhrymes, P L (1970) Econometrics : Statistical Foundations and Applications Harper and Row Johnston, J (1984) Econometric Methods (3rd ed) McGraw-Hill Malinvaud, E (1980) Statistical Methods of Econometrics (3rd ed) North-Holland

### **EDITOR: Robert Peterson**

Econometrics: Statistical Foundations and Applications Dhrymes notifies the reader in his preface that "[the book] does not aim at teaching how one can do successful original empirical research" Although this statement is valid for all books in this review, it is especially true for this one, as the book contains the most abstract

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