

Econometrics Term Paper Sample.pdf

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2SLS: an abbreviation for two stage least squares, an instrumental variables estimation technique. Contexts: econometrics; estimation 3SLS: A kind of simultaneous equations estimation. Made up of 2SLS followed by SUR. First proposed by Zellner and Theil, *Econometrica*, 1962, pp 54-78. Contexts: econometrics; estimation a fortiori: Latin for "even stronger". ". Can be used to compare two theorems ...

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Previous studies of the so-called frontier production function have not utilized an adequate characterization of the disturbance term for such a model.

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From Mark Schaffer: Question: Dave Giles, in his econometrics blog, has spent a few blog entries attacking the linear probability model. The first of these is

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