



Dynamic Econometrics (Advanced Texts in Econometrics)

By David F. Hendry

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The main problem in econometric modelling of time series is discovering sustainable and interpretable relationships between observed economic variables. The primary aim of this book is to develop an operational econometric approach which allows constructive modelling. Professor Hendry deals with methodological issues (model discovery, data mining, and progressive research strategies); with major tools for modelling (recursive methods, encompassing, super exogeneity, invariance tests); and with practical problems (collinearity, heteroscedasticity, and measurement errors). He also includes an extensive study of US money demand. The book is self-contained, with the technical background covered in appendices. It is thus suitable for first year graduate students, and includes solved examples and exercises to facilitate its use in teaching.

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Review

"This is a book of really breathtaking scope and vision that argues with fervor (in econometrics!) for a methodological viewpoint that aims to tell us how to do econometrics." --*Econometric Reviews*

About the Author

David Hendry is at Nuffield College, Oxford.

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