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Overview and Selected Bibliography

United States Federal Reserve
Board, et al., Julia Campos

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This paper discusses the econometric methodology of general-to-specific modeling, in which the modeler simplifies an initially general model that adequately characterizes the empirical evidence within his or her theoretical framework. Central aspects of this approach include the theory of reduction, dynamic specification, model selection procedures, model selection criteria, model comparison, encompassing, computer automation, and empirical implementation. This paper...

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