



The Methodology and Practice of Econometrics: A Festschrift in Honour of David F. Hendry

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David F. Hendry is a seminal figure in modern econometrics. He has pioneered the LSE approach to econometrics, and his influence is wide ranging. This book is a collection of papers dedicated to him and his work. Many internationally renowned econometricians who have collaborated with Hendry or have been influenced by his research have contributed to this volume, which provides a reflection on the recent advances in econometrics and considers the future progress for the methodology of econometrics. Central themes of the book include dynamic modelling and the properties of time series data, model selection and model evaluation, forecasting, policy analysis, exogeneity and causality, and encompassing. The book strikes a balance between econometric theory and empirical work, and demonstrates the influence that Hendry's research has had on the direction of modern econometrics.

Contributors include: Karim Abadir, Anindya Banerjee, Gunnar Bårdsen, Andreas Beyer, Mike Clements, James Davidson, Juan Dolado, Jurgen Doornik, Robert Engle, Neil Ericsson, Jesus Gonzalo, Clive Granger, David Hendry, Kevin Hoover, Søren Johansen, Katarina Juselius, Steven Kamin, Pauline Kennedy, Maozu Lu, Massimiliano Marcellino, Laura Mayoral, Grayham Mizon, Bent Nielsen, Ragnor Nymoen, Jim Stock, Pravin Trivedi, Paolo Paruolo, Mark Watson, Hal White, and David Zimmer.

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