



# Econometric Theory and Practice: Frontiers of Analysis and Applied Research

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## Econometric Theory and Practice: Frontiers of Analysis and Applied Research

Written in honor of Peter C.B. Phillips of Yale University by some of his former students, these essays analyze a number of state of the art issues in econometrics, all of which Professor Phillips has directly influenced through his scholarly contribution as well as through his remarkable achievements as a teacher. The essays are organized to cover topics in higher-order asymptotics, deficient instruments, nonstationary, LAD and quantile regression, and nonstationary panels. These topics span both theoretical and applied approaches and are intended for use by professionals and advanced graduate students.

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