

Cambridge University Press

052147745X - Statistics and Econometric Models: Testing, Confidence Regions, Model
Selection and Asymptotic Theory, Volume 2

Christian Gourieroux and Alain Monfort

Copyright Information

[More information](#)

Statistics and Econometric Models

VOLUME 2

*Testing, Confidence Regions, Model Selection,
and Asymptotic Theory*

Christian Gourieroux

CREST and CEPREMAP, Paris

Alain Monfort

CREST-INSEE, Paris

Translated by Quang Vuong



CAMBRIDGE
UNIVERSITY PRESS

Cambridge University Press

052147745X - Statistics and Econometric Models: Testing, Confidence Regions, Model Selection and Asymptotic Theory, Volume 2

Christian Gourieroux and Alain Monfort

Copyright Information

[More information](#)

Published by the Press Syndicate of the University of Cambridge
The Pitt Building, Trumpington Street, Cambridge CB2 1RP
40 West 20th Street, New York, NY 10011-4211, USA
10 Stamford Road, Oakleigh, Melbourne 3166, Australia

Originally published in French as
Statistique et modèles économétriques Vol. 2 by Économica 1989

and © Ed. ÉCONOMICA, 1989

First published in English by Cambridge University Press 1995
as *Statistics and econometric models Volume 2*

English translation © Cambridge University Press 1995

A catalogue record of this book is available from the British Library

Library of Congress cataloguing in publication data

Gourieroux, Christian, 1949–

[Statistique et modèles économétriques. English]

Statistics and Econometric Models: Testing, Confidence Regions,
Model Selection, and Asymptotic Theory / Christian Gourieroux, Alain Monfort;
translated by Quang Vuong.

p. cm. – (Themes in Modern Econometrics 2)

Includes bibliographical references.

ISBN 0 521 47162 1 (v. II). – ISBN 0 521 47745 X (v. II : pbk.)

1. Statistics. 2. Econometric models. I. Monfort, Alain, 1943–. II. Title.

HB137.G6613 1995

330'.01'5191–dc20

94-25194

CIP

ISBN 0 521 40551 3 (V. 1) 0 521 47162 1 (V. 2)

ISBN 0 521 47744 1 (V. 1 pb) 0 521 47745 X (V. 2 pb)

ISBN 0 521 47837 5 (two volume paperback set)

ISBN 0 521 47162 1 (hardback)

ISBN 0 521 47745 X (paperback)

Transferred to digital printing 2002

TAG