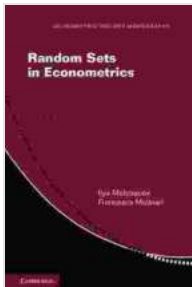


Random Sets in Econometrics: A Comprehensive Guide

Random sets are a powerful tool for modeling uncertainty and measurement error in econometrics. They provide a flexible framework for representing a wide variety of economic phenomena, from the distribution of unobserved heterogeneity to the evolution of economic time series.

This book is a comprehensive guide to the theory and practice of random sets in econometrics. It provides a detailed overview of the basic concepts, as well as a thorough discussion of the latest advances in the field. The book is written for graduate students and researchers in econometrics, statistics, and other related disciplines.



Random Sets in Econometrics (Econometric Society Monographs Book 60) by Richard Land Sigal

★★★★★ 5 out of 5

Language : English
File size : 9995 KB
Text-to-Speech : Enabled
Screen Reader : Supported
Enhanced typesetting : Enabled
Word Wise : Enabled
Print length : 199 pages



Overview of the Book

The book is divided into three parts.

1. **Part I: Foundations**
2. **Part II: Applications**
3. **Part III: Advanced Topics**

Part I provides a foundational overview of random sets. It begins with a discussion of the basic concepts of random sets, including their definition, properties, and representation. The part then goes on to discuss the theory of random sets, including topics such as set-valued integration, set-valued optimization, and set-valued random variables.

Part II of the book provides an overview of the applications of random sets in econometrics. The part begins with a discussion of the use of random sets to model unobserved heterogeneity. The part then goes on to discuss the use of random sets to model measurement error, and the use of random sets to model the evolution of economic time series.

Part III of the book provides a discussion of advanced topics in random sets. The part begins with a discussion of the use of random sets to model complex economic phenomena, such as market equilibrium and social networks. The part then goes on to discuss the use of random sets to develop new statistical inference methods.

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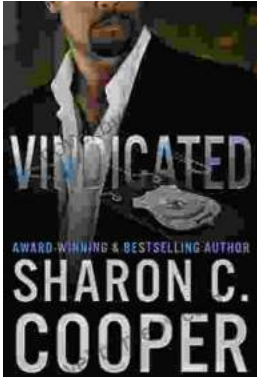
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