## STATISTICAL INFERENCE IN CONTINUOUS TIME ECONOMIC MODELS

Editor

A. R. BERGSTROM

Department of Economics University of Essex



1976

NORTH-HOLLAND PUBLISHING COMPANY – AMSTERDAM OXFORD AMERICAN ELSEVIER PUBLISHING COMPANY, INC. – NEW YORK

## Contents

Introduction to the Series	v
List of Contributors	vii
Chapter 1 A. R. BERGSTROM Introduction	1
Chapter 2 A. R. BERGSTROM Non-Recursive Models as Discrete Approximations to Systems of Stochastic Differential Equations	15
Chapter 3 J. D. SARGAN Some Discrete Approximations to Continuous Time Stochastic Models	27
Chapter 4 C. R. WYMER Econometric Estimation of Stochastic Differential Equation Systems	81
Chapter 5 P. C. B. PHILLIPS The Structural Estimation of a Stochastic Differential Equation System	97
Chapter 6 P. C. B. PHILLIPS The Problem of Identification in Finite Parameter Continuous Time Models	123
Chapter 7 P. C. B. PHILLIPS The Estimation of Linear Stochastic Differential Equations with Exogenous Variables	135
Chapter 8 P. C. B. PHILLIPS Some Computations Based on Observed Data Series of the Exogenous Variable Component in Continuous Systems	175

Contents

C	Chapter 9 P. M. ROBINSON Fourier Estimation of Continuous Time Models	215
	Chapter 10 A. R. BERGSTROM and C. R. WYMER A Model of Disequilibrium Neoclassical Growth and its Application to the United Kingdom	267
	Index	329

Ĵ