

Gourieroux, C.; Laffont, J. J.; Monfort, A.

Disequilibrium econometrics in simultaneous equations systems. (English) Zbl 0426.90013
Econometrica 48, 75-96 (1980).

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MSC:

91B82 Statistical methods; economic indices and measures
62P20 Applications of statistics to economics

Cited in **5** Documents

Keywords:

disequilibrium econometrics; simultaneous equations systems; multi-market disequilibrium models; general disequilibrium theory; limited information estimators; full information estimators; numerical algorithm

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