Download Newey West Stata

A Newey–West estimator is used in statistics and econometrics to provide an estimate of the covariance matrix of the parameters of a regression-type model when this model is applied in situations where the standard assumptions of regression analysis do not apply. It was devised by Whitney K. Newey and Kenneth D. West in 1987, although there ...???????????????????????? ??????????? ???info@pomine.com ???(020) 2264 4217We don’t need to worry about spurious regression results, because the disturbances now contain no stochastic trend.stata14???stata14???stata?????????????????????????????????
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