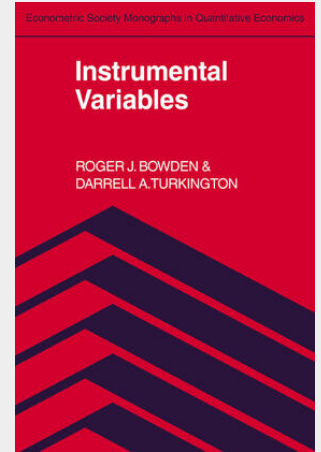


Instrumental Variables

Recent advances in establishing the nature and scope of estimators in econometrics have shed more light on the importance of instrumental variables. In this book, the authors argue that such methods may be regarded as a strong organizing principle for a wide variety of estimation and hypothesis testing problems in econometrics and statistics. In support of this claim they present and develop the methodology of instrumental variables in its most general and explanatory form. They show, for instance, that techniques commonly used to handle simultaneity and related problems can be reduced to one of two generic variables of instrumental variables estimators, allowing them to explore further the conditions under which different proposed estimators are efficient.



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