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# A compendium to information theory in economics and econometrics

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functions and index numbers, tests of nested and non\_nested hypotheses, and measures of volatility, movility and divergence are presented. Extending the author's previous work, estimation of unknown regression functions, densities and score functions is examined based on the maximum entropy principle. Some empirical examples are cited.

Keywords:

- Information theory
- entropy
- inequality
- tests
- adaptive estimation
- MLE
- distance functions
- uncertainty
- aggregation
- nonparametrics

This paper is an extension and update to my previous surveys in this area, Maasoumi (1988b,1990). For comments and discussions I thank J.Foster, A. Ullah, reviewers and seminar participants at UC Santa Barbara, UC Riverside, UC San Diego, SMU, Guelph, ESEM Brussels (Aug.92), Houston and Rice

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## Notes

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