Prof. Dr. emer. Walter Oberhofer

Affiliation

Professor Emeritus, Department of Econometrics
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EDUCATION

University of Bonn, Mathematics Diploma (1964), Ph.D. (1967)

PROFESSIONAL EXPERIENCE

1967 – 1972 Assistant Professor, University of Bonn

1972 – 2004 Full Professor of Econometrics, University of Regensburg

2004 – Professor Emeritus, University of Regensburg

SELECTED PUBLICATIONS

Über die Verteilung von Produktionszeiten in Assemblage-Prozessen, *Metrika* 17, 1971, 243-256 (with F. Ferschl)

Triangularizing input-output matrices and the structure of production, *European Economic Review* 2, (1971), 493-522 (with B. Korte)

Estimation of Standard Errors of the Characteristic Roots of a Dynamic Econometric Model, *Econometrica* 41, 1973, 171-177 (with J. Kmenta)

A General Procedure for obtaining Maximum Likelihood Estimates in Generalized Regression Models, *Econometrica* 42, 1974, 579-590 (with J. Kmenta)

Die Nichtkonsistenz der M.-L. Schätzer im Switching Regression Problem, *Metrika* 27, 1980, 1-13

The Consistency of Nonlinear Regression Minimizing the L_1-Norm, *Annals of Statistics* 10, 1982, 316-319

Maximum likelihood estimation of a multivariate hypergeometric distribution, *Sankhya B* 49, 1987, 188-191 (with H. Kaufmann)

Lineare Algebra für Wirtschaftswissenschaftler, 3e, 1992, Oldenbourg Verlag

Wahrscheinlichkeitstheorie, 3e, 1993, Oldenbourg Verlag

The replicated common factor-analysis model, *Metron* 57, 1999, 35-45 (with K. Haagen)

A Varying-Coefficient Approach to Estimation and Extrapolation of Household Size, *Mathematical Population Studies*, 10, 2003, 249-273 (with H. Haupt and T. Reichsthaler)

Stochastic response restrictions, *Journal of Multivariate Analysis* 95, 2005, 66-75 (with H. Haupt)

The asymptotic distribution of the unconditional quantile estimator under dependence, *Statistics and Probability Letters* 73, 2005, 243-250 (with H. Haupt)

Best affine unbiased representations in the fully restricted general Gauss-Markov model, *Journal of Multivariate Analysis* 97, 2006, 759-764 (with H. Haupt)

Generalized adding-up in systems of regression equations, *Economics Letters* 92, 2006, 263-269 (with H. Haupt)