

Introductory Econometrics: A Modern Approach (Fifth Edition)



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Reviews

This pdf is definitely not easy to get started on studying but quite entertaining to read through. I am quite late in start reading this one, but better then never. Once you begin to read the book, it is extremely difficult to leave it before concluding.

(Ms. Fatima Erdman)

INTRODUCTORY ECONOMETRICS: A MODERN APPROACH (FIFTH EDITION)



Cengage Learning, 2013. Softcover. Book Condition: New. 5th or later edition. 18 x 24 cm. Introductory Econometrics : A Modern Approach is a book on the basics of econometrics for students of economics and the application of statistical methods to solving the problems of economics. This book introduces students to the basic concepts, teaching them how to analyse problems from a programming perspective. It teaches readers about analysing data with a systematic approach, explaining how assumptions are introduced only at the stage where certain results are desirable over others. This book includes detailed notes for students and instructors of the subject, proving to be a classic text for the college level. It includes over 100 data sets to help students drive the concepts home. Table of Contents 1. The Nature of Econometrics and Economic Data Part I: Regression Analysis with Cross - Sectional Data 2. The Simple Regression Model 3. Multiple Regression Analysis - Estimation 4. Multiple Regression Analysis - Inference 5. Multiple Regression Analysis - OLS Asymptotics 6. Multiple Regression Analysis - Further Issues 7. Multiple Regression Analysis with Qualitative Information - Binary (Or Dummy) Variables 8. Heteroskedasticity 9. More on Specification and Data Problems Part II: Regression Analysis with Time Series Data 10. Basic Regression Analysis with Time Series Data 11. Further Issues in Using OLS with Time Series Data 12. Serial Correlation and Heteroskedasticity in Time Series Regressions Part III: Advanced Topics 13. Pooling Cross Sections across Time - Simple Panel Data Methods 14. Advanced Panel Data Methods 15. Instrumental Variables Estimation and Two Stage Least Squares 16. Simultaneous Equations Models 17. Limited Dependent Variable Models and Sample Selection Corrections 18. Advanced Time Series Topics 19. Carrying out an Empirical Project Appendices Appendix A: Basic Mathematical Tools Appendix B: Fundamentals of Probability Appendix C: Fundamentals of Mathematical...



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