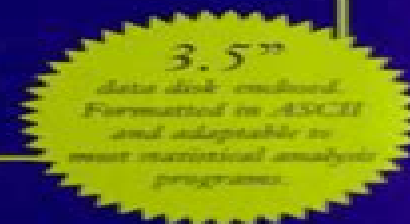


ECONOMETRIC METHODS

FOURTH EDITION

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Advanced Econometric Methods Thomas B. Fomby,R. Carter Hill,Stanley R. Johnson,2012-12-06 This book had its conception in 1975in a friendly tavern near the School of Businessand PublicAdministration at the UniversityofMissouri Columbia Two of the authors Fomby and Hill were graduate students of the third Johnson and were and are concerned about teaching econometrics effectively at the graduate level We decided then to write a book to serve as a comprehensive text for graduate econometrics Generally the material included in the bookand itsorganization have been governed by the question Howcould the subject be best presented in a graduate class For content this has meant that we have tried to cover all the bases and yet have not attempted to be encyclopedic The intended purpose has also affected the levelofmathematical rigor We have tended to prove only those results that are basic and or relatively straightforward Proofs that would demand inordinant amounts of class time have simply been referenced The book is intended for a two semester course and paced to admit more extensive treatment of areas of specific interest to the instructor and students We have great confidence in the ability industry and persistence of graduate students in ferreting out and understanding the omitted proofs and results In the end this is how one gains maturity and a fuller appreciation for the subject in any case It is assumed that the readers of the

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