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theoretical and practical knowledge of introductory econometrics The intuition underlying each individual econometric tool is explained both verbally and visually whenever possible before introducing the technical details required to actually implement the tool Particular attention is paid to developing correct interpretation skills and the how to's associated with effectively communicating the quality of one's work The goal is to provide readers with not only the desire but also the practical know-how to correctly utilise the econometric tools introduced and thereby increase the true power of the introductory econometrics course Both Microsoft Excel and Stata software packages provide data examples throughout the text

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An Introduction to Econometric Theory James Davidson, 2018-07-18 A GUIDE TO ECONOMICS STATISTICS AND FINANCE THAT EXPLORES THE MATHEMATICAL FOUNDATIONS UNDERLYING ECONOMETRIC METHODS An Introduction to Econometric Theory offers a text to help in the mastery of the mathematics that underlie econometric methods and includes a detailed study of matrix algebra and distribution theory Designed to be an accessible resource the text explains in clear language why things are being done and how previous material informs a current argument The style is deliberately informal with numbered theorems and lemmas avoided However very few technical results are quoted without some form of explanation demonstration or proof The author a noted expert in the field covers a wealth of topics including simple regression basic matrix algebra the general linear model distribution theory the normal distribution properties of least squares unbiasedness and efficiency eigenvalues statistical inference in regression t and F tests the partitioned regression specification analysis random regressor theory introduction to asymptotics and maximum likelihood Each of the chapters is supplied with a collection of exercises some of which are straightforward and others more challenging This important text Presents a guide for teaching econometric methods to undergraduate and graduate students of economics statistics or finance Offers proven classroom tested material Contains sets of exercises that accompany each chapter Includes a companion website that hosts additional materials a solution manual and lecture slides Written for undergraduates and graduate students of economics statistics or finance An Introduction to Econometric Theory is an essential beginner's guide to the underpinnings of econometrics **Econometrics** K.H. Erickson, 2014 Econometrics A Simple Introduction offers an accessible guide to the principles and methods of econometrics with data samples regressions equations and diagrams to illustrate the analysis Examine a linear and multiple regression model ordinary least squares method and the Gauss Markov conditions for a best linear unbiased estimator Understand hypothesis testing with a null hypothesis t F or chi square test statistics and distributions and interpret regression results Dummy variables model qualitative data and Chow tests assess regression equivalence Explore heteroscedasticity with the White method and with generalized least squares Goldfeld

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Essentials of Applied Econometrics Aaron D. Smith, J. Edward Taylor, 2016-11-08 Essentials of Applied Econometrics prepares students for a world in which more data surround us every day and in which econometric tools are put to diverse uses Written for students in economics and for professionals interested in continuing an education in econometrics this succinct text not only teaches best practices and state of the art techniques but uses vivid examples and data obtained from a variety of real world sources The book's emphasis on application uniquely prepares the reader for today's econometric work which can include analyzing causal relationships or correlations in big data to obtain useful insights

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