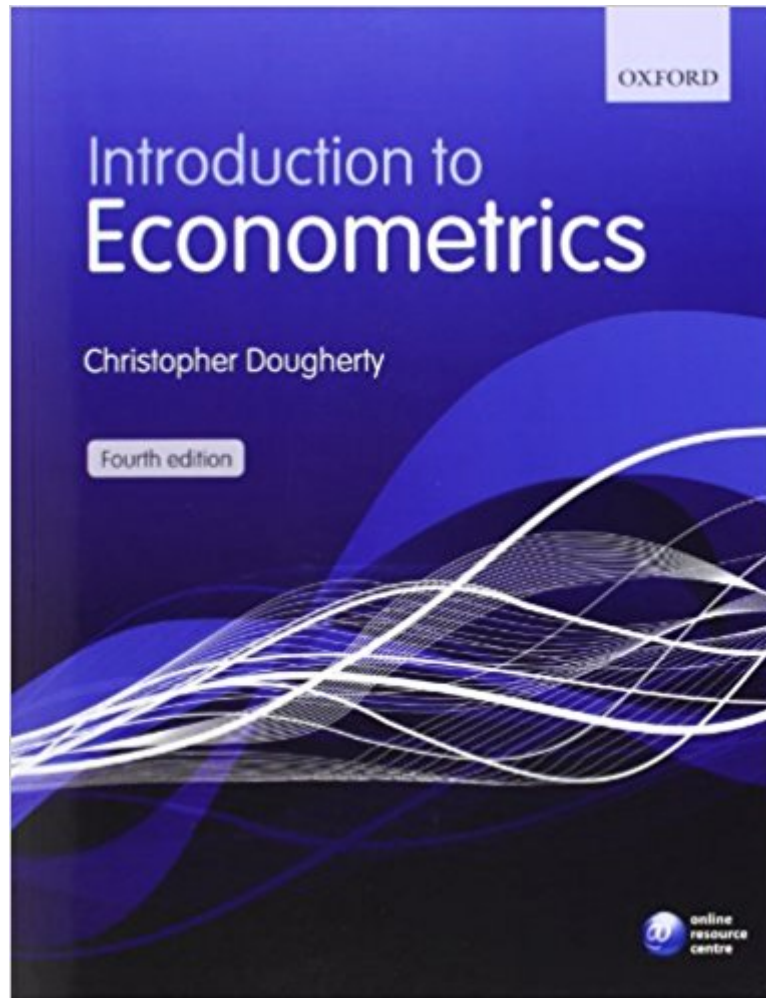




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Introduction To Econometrics



Synopsis

Retaining the student-friendly approach of previous editions, *Introduction to Econometrics*, Fourth Edition, uses clear and simple mathematics notation and step-by-step explanations of mathematical proofs to help students thoroughly grasp the subject. Extensive practical exercises throughout—including fifty exercises on the same dataset—build students' confidence and provide them with hands-on practice in applying techniques.

NEW TO THE FOURTH EDITION:

- * An expanded review section at the beginning of the book offers a more comprehensive guide to all of the statistical concepts needed to study econometrics
- * Additional exercises provide students with even more opportunities to put theory into practice
- * More Monte Carlo simulations help students use visualization to understand the math
- * New final sections at the end of each chapter contain summaries and non-technical introductions to more advanced topics

An updated and expanded Companion Website contains resources for students and instructors:

For students:

- * Data sets
- * Gretl, a free econometrics software application
- * PowerPoint-based slides with explanations
- * A study guide

For instructors:

- * Instructor manuals for the text and data sets that detail the exercises and their solutions
- * PowerPoint-based slides
- * A "Contact the Author" link

Book Information

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Customer Reviews

Review from previous edition: "It is the best introductory text for undergraduates on the market in my opinion" --Bruce Morley, Bath University

"I highly recommend this book to any students who first plan to take introductory economic courses. The study guide, box examples, and well-balanced theory and empirical questions set this book apart from other books" --Dr. Jong H. Kim, American

University of Sharjah "The main advantage of this book is its clarity and user-friendliness." --Paul Turner, University of Loughborough "I have described it to colleagues and students as one of the best textbooks ever written. I recommend no other book to my econometrics class." --Richard Walker, Northwestern University, USA "An approach that is theoretically rigorous, but also non-mathematical, sets this textbook apart from many other introductory texts" --John Goddard, Bangor Business School

Dr. Christopher Dougherty is a Senior Lecturer in Economics at the London School of Economics.

I do economic research and occasionally have to engage in econometric modeling. I bought this text because a professor I know uses it in his graduate statistics and econometrics classes. The text begins at the basic level of developing an economic study, determining the statistical methods to apply, and then the econometric methods to be used. It is rather unique in its range of coverage. However, it packs in too much information in too little a package, thus providing more of an overview than an in-depth coverage. To gain anything from this text, one needs to be in an econometrics class with an instructor to fill in the details. I think the introductory text by Kennedy is superior to this one.

If you want to understand econometric in a short time, read this easy to understand book. It explains the fundamentals well with plenty of examples. The layout helps readers understand its content fast. It also covers enough scope for a one semester course.

The book (4th edition) covers a large amount of introductory econometrics, it's written clearly and has several examples. Surely serves the purpose of a good undergrad econometric textbook but lacks depth and falls short of advanced methods.

The book is well written. Explanations on the vital classical assumptions that must be met for OLS to work are given, and problems when these assumptions are not met are also explained. Good introductory econometrics book that explains multicollinearity, serial correlation, spurious regression results, granger causality, and a plethora of other economic terms in an understandable format for the reader. You will learn the material quickly and learn how to make sure the equation is void of any specification errors and how to check for issues that may arise in economic analysis.

The book has arrived as described.Edzer Jean-Juste

A very good introduction to econometrics

perfect book and good quality

great product

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