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Introductory Econometrics datasets - Boston College

In particular, you may consider Wooldridgeâ€™s Introductory Econometrics: A Modern Approach, Stock and Watsonâ€™s Introduction to Econometrics, or Hill et al.(2011) all of which are nice upper level undergraduate books.

Economics 5243 - LearnEconometrics.com

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POLS W4912 Multivariate Political Analysis Gregory Wawro Associate Professor Department of Political Science Columbia University 420 W. 118th St. New York, NY 10027

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Breusch-Pagan test can be conducted by either the ANOVA F statistic from (3), or by a large-sample form known as the Lagrange multiplier statistic: $LM = n R^2$ from the auxiliary regression.

Wooldridge, Introductory Econometrics, 4th ed.

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data. It will focus on the issues that arise in using this type of data, and the methodology for solving these problems. The focus of the course is on regression analysis.

Econ 410 Introductory Econometrics - SSCC - Home

econometrics, I recommend Matrix Algebra by Abadir and Magnus (2005). An excellent introduction to probability and statistics is Statistical Inference by Casella and Berger (2002).

ECONOMETRICS - ssc.wisc.edu

Introductory Econometrics: A Modern Approach, (4th edition) by Jeffrey M. Wooldridge. The text in the 3rd edition is identical to the 4th edition, but some practice problems are missing in the old editions.

Introductory Econometrics: A Modern Approach

Basic Econometrics. 4th ed. New York: McGraw Hill.

Basic Econometrics. 4th ed. New York: McGraw Hill.

I will provide an overview of the econometrics topics covered this semester and provide some heuristic linkages to more advanced econometric techniques students may run into while reading journal articles.

EC 228 SP 13 syllabus 011413 - ITS - Boston College

Econometric Analysis of Cross Section and Panel Data, 2nd Edition; Introductory Econometrics: A Modern Approach, 4th Edition "Recent Developments in the Econometrics of Program Evaluation" (with G.W. Imbens), Journal of Economic Literature 47, 5-86, March 2009.

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The book for the class is Introductory Econometrics: A Modern Approach by Jeffery Wooldridge. It is mostly used as a reference, and used copies are fine (3rd edition or later. Avoid the international edition). Here are some links to various editions of the text: 3rd edition.

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