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Introduction to Econometrics

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James H. Stock • Mark W. Watson



Econometrics Manual For Teachers

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Econometric Foundations Pack with CD-ROM Ron Mittelhammer (Prof.),George G. Judge,Douglas J. Miller,2000-07-28 The text and accompanying CD ROM develop step by step a modern approach to econometric problems They are aimed at talented upper level undergraduates graduate students and professionals wishing to acquaint themselves with the principles and procedures for information processing and recovery from samples of economic data The text fully provides an operational understanding of a rich set of estimation and inference tools including traditional likelihood based and non traditional non likelihood based procedures that can be used in conjunction with the computer to address economic problems

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Research in Education ,1973 Subject Guide to Books in Print ,1991 *30th Anniversary Edition* Dek Terrell,Daniel Millimet,2012-12-17 The 30th Volume of *Advances in Econometrics* is in honor of the two individuals whose hard work has helped ensure thirty successful years of the series Thomas Fomby and R Carter Hill Catalog of Copyright Entries. Third Series Library of Congress. Copyright Office,1975 **An Introduction to Efficiency and Productivity Analysis** Timothy J. Coelli,Dodla Sai Prasada Rao,Christopher J. O'Donnell,George Edward Battese,2005-12-06 The second edition of this book has been written for the same audience as the first edition It is designed to be a first port of call for people wishing to study efficiency and productivity analysis The book provides an accessible introduction to the four principal methods involved econometric estimation of average response models index numbers data envelopment analysis DEA and stochastic frontier analysis SFA For each method we provide a detailed introduction to the basic concepts give some simple numerical examples discuss some of the more important extensions to the basic methods and provide references for further reading In addition we provide a number of detailed empirical applications using real world data The book can be used as a textbook or as a reference text As a textbook it probably contains too much material to cover in a single semester so most instructors will want to design a course around a subset of chapters For example Chapter 2 is devoted to a review of production economics and could probably be skipped in a course for graduate economics majors However it should prove useful to undergraduate students and those doing a major in another field such as business management or health studies

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