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Edition, is an introductory book for
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first-year graduate students in a variety of fields that include economics, finance, accounting, marketing, public policy, sociology, law, and political science. Students will gain a working knowledge of basic econometrics so they can

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apply modeling, estimation, inference, and forecasting techniques when working with real-world economic problems. Readers will also gain an understanding of econometrics that allows them to critically evaluate the results of

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others' economic research and modeling, and that will serve as a foundation for further study of the field. This new edition of the highly-regarded econometrics text includes major revisions that both reorganize the content and present

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students with plentiful opportunities to practice what they have read in the form of chapter-end exercises. Hayashi's Econometrics promises to be the next great synthesis of modern econometrics. It introduces first year Ph.D. students to

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standard graduate econometrics material from a modern perspective. It covers all the standard material necessary for understanding the principal techniques of econometrics from ordinary least squares through

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cointegration. The book is also distinctive in developing both time-series and cross-section analysis fully, giving the reader a unified framework for understanding and integrating results. Econometrics has many useful features and

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covers all the important topics in econometrics in a succinct manner. All the estimation techniques that could possibly be taught in a first-year graduate course, except maximum likelihood, are treated as special cases of GMM (generalized

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methods of moments). Maximum likelihood estimators for a variety of models (such as probit and tobit) are collected in a separate chapter. This arrangement enables students to learn various estimation techniques in an efficient manner.

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Eight of the ten chapters include a serious empirical application drawn from labor economics, industrial organization, domestic and international finance, and macroeconomics. These empirical exercises at the end of each

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chapter provide students a hands-on experience applying the techniques covered in the chapter. The exposition is rigorous yet accessible to students who have a working knowledge of very basic linear algebra and probability

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theory. All the results are stated as propositions, so that students can see the points of the discussion and also the conditions under which those results hold. Most propositions are proved in the text. For those who intend to write a

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thesis on applied topics, the empirical applications of the book are a good way to learn how to conduct empirical research. For the theoretically inclined, the no-compromise treatment of the basic techniques is a good preparation

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for more advanced theory courses.

Introduction to Teaching

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Probability Theory and Statistical

Inference

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Student Solutions Manual,
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This book provides an introduction to the field of microeconometrics through the use of R. The focus is on applying current learning from the field to real world problems. It uses R to both teach

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the concepts of the field and show the reader how the techniques can be used. It is aimed at the general reader with the equivalent of a bachelor's degree in economics, statistics or some more technical field. It covers the standard tools of microeconometrics, OLS,

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that can be used to analyze important microeconomic problems. Introduces R programming concepts throughout the book. Includes appendices that discuss some of the standard statistical concepts and R programming used in the book.

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In addition to econometric essentials, this book covers important new extensions as well as how to get standard errors right. The authors explain why fancier econometric techniques are typically unnecessary and even dangerous.

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and with a dose of kung fu-themed humor, Mastering 'Metrics presents the essential tools of econometric research and demonstrates why econometrics is exciting and useful. The five most valuable econometric methods, or what the authors call the Furious

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