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An Introduction to Econometric Theory is an essential beginner's guide to the underpinnings of econometrics. Econometrics K. H. Erickson, 2014-03-04. **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-Quandt, Breusch-Pagan, and White tests. Assess autocorrelation with Durbin-Watson, Durbin h , and Breusch-Godfrey tests. Lagged variables and auxiliary regressions. Assess the impact of omitted variables, incorrect variables, or functional form and a non-normal distribution with Ramsey RESET and Jarque-Bera tests. Model random variables with the Method of Moments estimators, instrumental variables, and Hausman test. *Practical Econometrics* Christiana E. Hilmer, Michael J. Hilmer, 2013-11-01. **Practical Econometrics** bridges the gap between 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. Econometrics Michael P. Murray, 2000. *Introduction to*

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