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Econometrics Badi H. Baltagi,2012-12-06 This book is intended for a first year graduate course in econometrics However the first six chapters have no matrix algebra and can be used in an advanced undergraduate class This can be supplemented by some of the material in later chapters that do not require matrix algebra like the first part of Chapter IIon simultaneous equations and Chapter 14 on time series analysis This book teaches some of the basic econometric methods and the underlying assumptions behind them Estimation hypotheses testing and prediction are three recurrent themes in this book Some uses of econometric methods include i empirical testing of economic theory whether it is the permanent income consumption theory or purchasing power parity ii forecasting whether it is GNP or unemployment in the U S economy or future sales in the computer industry iii Estimation of price elasticities of demand or returns to scale in production More

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