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on panel data analysis large sample inference and small sample inference Chapter 14 Unit Roots and Cointegration has been rewritten to reflect recent developments in the Dickey Fuller DF the Augmented Dickey Fuller ADF tests and the Johansen procedure A selection of data sets and the instructor s manual for the book can be found on our web site Comments on the previous edition Maddala is an outstanding econometrician who has a deep understaning of the use and potential abuse of econometrics. The strengths of the Maddala book are its simplicity its accessibility and the large number of examples the book contains. The second edition is well written and the chapters are focused and easy to follow from beginning to end Maddala has an oustanding grasp of the issues and the level of mathematics and statistics is appropriate as well

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