

About the book



Introduction to econometrics is designed for a first course in undergraduate econometrics. It differs from other textbooks in three main ways. First, it integrates real-world questions and data into the development of the theory. Second, choice of topics reflects modern theory and practice. Third, theory and assumptions that are provided match the applications. Aim of this text is to teach students to become sophisticated consumers of econometrics and to do so at a level of mathematics appropriate for an introductory course. The updated third edition of Introduction to Econometrics, maintains a focus on currency, while building on the philosophy that applications should drive the theory, not the other way around. The book covers the following topics in detail, Part I. Introduction and Review, 1. Economic Questions and Data, Review of Probability, Review of Statistics, Part II. Fundamentals of Regression Analysis, 4. Linear Regression with One Regressor, 5. Regression with a Single Regressor. Hypothesis Tests and Confidence Intervals, 6. Linear Regression with Multiple Regressors, 7. Hypothesis Tests and Confidence Intervals in Multiple Regression, 8. Nonlinear Regression Functions, and 9. Assessing Studies Based on Multiple Regression.

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Annelies Wilder-Smith



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