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J. W. Wooldridge Introductory Econometrics. A Modern Approach, 5th Edition, South-Western. J. D. Angrist and J. S. Pischke Mastering 'Metrics. The Path from Cause to Effect, Princeton University Press. Further materials will be available on the Moodle website.

EC221 Principles of Econometrics - lse.ac.uk

Box and Cox (1964) developed the transformation. Estimation of any Box-Cox parameters is by maximum likelihood. Box and Cox (1964) offered an example in which the data had the form of survival times but the underlying biological structure was of hazard rates, and the transformation identified this.

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