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### **Introductory Econometrics - Faculty of Arts**

students see, at the outset, that econometrics is linked to economic reasoning, if not economic

theory. I like to familiarize students with the important data structures that empirical economists use, focusing primarily on cross-sectional and time series data sets, as these are what I cover in a first-semester course.

## **CHAPTER 1**

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EC327: Financial Econometrics, Spring 2013 Wooldridge, Introductory Econometrics (5th ed, 2012) Chapter 13: Pooling cross sections over time In EC228, we have discussed regressions estimated from the two basic types of economic datasets: cross sections and time series. Empirical research is making broader use of richer

### **Wooldridge, Introductory Econometrics (5th ed, 2012)**

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Practical and professional, Wooldridge's INTRODUCTORY ECONOMETRICS: A MODERN APPROACH, 4e bridges the gap between how undergraduate econometrics has traditionally been taught and how empirical researchers actually think about and apply econometric methods. The text's unique approach reflects how econometric instruction has evolved from simply describing a set of abstract recipes to showing how ...

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wooldridge: 111 Data Sets for Econometrics. Economics students new to both econometrics and R may find the introduction to both challenging. However, if their text is "Introductory Econometrics: A Modern Approach, 6e" by Jeffrey M. Wooldridge, they are in luck!. The wooldridge data package

aims to lighten the task by easily loading any data set from the text.

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