



Econometria Basica. Ejercicios Resueltos Con Stata (Paperback)

By María Pérez Marques

Createspace, United States, 2013. Paperback. Condition: New. Language: Spanish . Brand New Book ***** Print on Demand *****.Este libro tiene como finalidad la presentacion de las tecnicas econometricas basicas, tanto classicas como modernas, y su tratamiento con la herramienta de software STATA, para abordar de modo sencillo el trabajo econometrico. Los capitulos se inician con la exposicion de los conceptos y notas teoricas adecuadas, para resolver a continuacion una variedad de ejercicios que cubran los conceptos expuestos. No se trata, por tanto, de hacer una exposicion teorica completa con demostraciones, sino mas bien de recopilar la mayor parte de los conceptos econometricos e ilustrarlos con la practica a traves de las herramienta de software STATA. En capitulos sucesivos se trata el modelo lineal de regresion multiple y toda su problematica (autocorrelacion, heteroscedasticidad, multicolinealidad, normalidad, linealidad, etc.), los modelos univariantes de series temporales a traves de la metodologia de Box-Jenkins para modelos ARIMA, los modelos del analisis de la varianza y la covarianza, el modelo lineal general y los modelos de eleccion discreta, recuento, censurados, truncados, seleccion muestral. Logit, Probit, Tobit, etc.



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