



## Applied Econometrics Using the SAS System

---

By Vivek Ajmani

John Wiley and Sons Ltd. Paperback. Book Condition: new. BRAND NEW PRINT ON DEMAND., Applied Econometrics Using the SAS System, Vivek Ajmani, The first cutting-edge guide to using the SAS(R) system for the analysis of econometric data Applied Econometrics Using the SAS(R) System is the first book of its kind to treat the analysis of basic econometric data using SAS(R), one of the most commonly used software tools among today's statisticians in business and industry. This book thoroughly examines econometric methods and discusses how data collected in economic studies can easily be analyzed using the SAS(R) system. In addition to addressing the computational aspects of econometric data analysis, the author provides a statistical foundation by introducing the underlying theory behind each method before delving into the related SAS(R) routines. The book begins with a basic introduction to econometrics and the relationship between classical regression analysis models and econometric models. Subsequent chapters balance essential concepts with SAS(R) tools and cover key topics such as: Regression analysis using Proc IML and Proc Reg Hypothesis testing Instrumental variables analysis, with a discussion of measurement errors, the assumptions incorporated into the analysis, and specification tests Heteroscedasticity, including GLS and FGLS estimation, group-wise heteroscedasticity, and...



**READ ONLINE**  
[ 9.66 MB ]

### Reviews

*The ebook is great and fantastic. We have read and i also am sure that i am going to likely to go through once again again down the road. Once you begin to read the book, it is extremely difficult to leave it before concluding.*

-- **Erica Turcotte**

*This book is definitely worth getting. It usually will not price too much. Its been printed in an extremely simple way in fact it is only right after i finished reading this publication where basically altered me, modify the way i think.*

-- **Avery Daugherty**