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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

Econometric Analysis of Cross Section and Panel Data, 2nd Edition; Introductory Econometrics: A Modern Approach, 4th Edition "Recent Developments in the Econometrics of Program Evaluation" (with G.W. Imbens), Journal of Economic Literature 47, 5-86, March 2009.

Jeffrey M. Wooldridge | Faculty | People | Department of ...

The book is very comprehensive, with a wide range of topics that other introductory econometrics books do not always include but that are very common in research (e.g. panel data)." "I use Wooldridge because it provides a nice balance of equations, examples, and well-written intuitive descriptions of econometrics.

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