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Using gretl for Principles of Econometrics, 4th Edition Version 1.0411 Lee C. Adkins Professor of Economics Oklahoma State University April 7, 2014

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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

Economic methodology is the study of methods, especially the scientific method, in relation to economics, including principles underlying economic reasoning. In contemporary English, 'methodology' may reference theoretical or systematic aspects of a method (or several methods). Philosophy and economics also takes up methodology at the intersection of the two subjects.

Economic methodology - Wikipedia

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Chemometrics - Wikipedia

Chapter 10 (p 163-174) Edwin J. Elton, Martin J. Gruber, Stephen J. Brown and William N. Goetzmann, Modern Portfolio Theory and Investment Analysis, 9th Edition (Hoboken, NJ: John Wiley & Sons, 2014).

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