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Contents

Preface

42 is the “Answer to the Ultimate Question of Life, the Universe, and Everything”.

Don’t panic!

1 Linear Models

1.1 Example 1

Write chapter 1 here.

Read Baltagi (2021)!

Add some R code.

```
summary(lm(mpg ~ wt, data = mtcars))
```

```

Call:
lm(formula = mpg ~ wt, data = mtcars)

Residuals:
    Min      1Q  Median      3Q     Max 
-4.5432 -2.3647 -0.1252  1.4096  6.8727 

Coefficients:
            Estimate Std. Error t value Pr(>|t|)    
(Intercept)  37.2851     1.8776  19.858  < 2e-16 ***
wt           -5.3445     0.5591  -9.559 1.29e-10 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 3.046 on 30 degrees of freedom
Multiple R-squared:  0.7528,	Adjusted R-squared:  0.7446 
F-statistic: 91.38 on 1 and 30 DF,  p-value: 1.294e-10
```

2 Generalized Linear Models

2.1 Example 2

Write chapter 2 here.

Read Baltagi (2021)!

Add some R code.

```
summary(glm(mpg ~ wt, data = mtcars))
```

```

Call:
glm(formula = mpg ~ wt, data = mtcars)

Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept)  37.2851     1.8776  19.858  < 2e-16 ***
wt           -5.3445     0.5591  -9.559 1.29e-10 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for gaussian family taken to be 9.277398)

    Null deviance: 1126.05  on 31  degrees of freedom
Residual deviance:  278.32  on 30  degrees of freedom
AIC: 166.03

Number of Fisher Scoring iterations: 2
```

References

Baltagi, Badi H. 2021. *Econometrics*. Classroom Companion: Economics. Cham: Springer International Publishing. https://doi.org/10.1007/978-3-030-80149-6.