Using EViews

For *Principles of Econometrics, Fifth Edition*

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For *Principles of Econometrics, Fifth Edition*

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Bill Griffiths dedicates this work to Jill, David and Wendy Griffiths

Carter Hill dedicates this work to his wife, Melissa Waters

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PREFACE

This book is a supplement to *Principles of Econometrics, 5th Edition* by R. Carter Hill, William E. Griffiths and Guay C. Lim (Wiley, 2018), hereinafter *POE5*. It is designed for students to learn the econometric software package EViews at the same time as they are using *POE5* to learn econometrics. It is not a substitute for *POE5*, nor is it a stand-alone computer manual. It is a companion to the textbook, showing how to do all the examples in *POE5* using EViews Version 10. For most students econometrics only has real meaning after they are able to use it to analyze data sets, interpret results, and draw conclusions. EViews is an ideal vehicle for achieving these objectives. Others who wish to learn and practice econometrics, such as instructors and researchers, will also benefit from using this book in conjunction with *POE5*.

EViews is a very powerful and user-friendly program that is ideally suited for classroom use. You can find further details at the website **http://www.eviews.com**. There are several versions of EViews available; these are described on the website, and there is a brief introduction to them in Section 1.1 of this manual. Many students will have access to EViews in computer laboratories on campus. Otherwise, and for students who want the added convenience of having their own copy, we recommend the University Edition.

The EViews workfiles for all the examples in *POE5*, and corresponding text definition files of the form ***.def***, can be found at **http://principlesofeconometrics.com/poe5/poe5.htm**, along with errata for this book and for *POE5*.

Except for Chapter 1, the chapters in this book parallel the chapters in *POE5*. Thus, if you seek help for the examples in, say, Chapter 11 of *POE5*, check Chapter 11 in this book. However, within a Chapter, the section numbers in *POE5* do not necessarily correspond to the sections in this EViews supplement.

We welcome comments on this book, and suggestions for improvement. We would like to acknowledge the valuable assistance of Gareth Thomas and the EViews team from IHS Markit, the company that distributes EViews. Of course, Gareth, the EViews team, and EViews, are not responsible for any blunders that we may have committed.

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