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updated in Greene (2004).

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The style of the text is a little too talky for my tastes and uses that dumb "case-study" format that business majors seem to love. But after wading far enough through the mist he eventually gets to the important mathematical theory and explains it fairly well.

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William Greene's Econometric Analysis has been the standard reference for econometrics among economists, political scientists, and other social scientists for almost thirty years. As of 2016, the book had been cited more than 60,000 times; in 2014, it was part of Google Scholar's list of 100 most cited works over all fields and for all time.

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Econometric Analysis, 7th Edition - New York University

EC771: Econometrics, Spring 2012 Greene, Econometric Analysis (7th ed, 2012) Chapters 4, 8: Properties of LS and IV estimators We now consider the least squares estimator from the statistical viewpoint, rather than as merely an algebraic curve-fitting tool, returning to the assumptions that we spelled out in earlier presentations of the least ...

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