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econometrics in the third year. Use the index in the text book to find the topics covered in this course. These notes cross-reference introductory statistics to Barrow (2009) and the econometrics and more advanced statistics to Verbeek (2008). This is one of the books that is used on the MSc in Economics econometrics course. There are a

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Chapter 3, Exercise Solutions, Principles of Econometrics, 3e 35 Exercise 3.2 (continued) (e) The p-value of 0.0982 is given as the sum of the areas under the t-distribution to the left of  $-1.727$  and to the right of  $1.727$ . We do not reject  $H_0$  because, for  $\alpha=0.05$ ,  $p\text{-value} > 0.05$ . We can reject, or fail to reject, the null hypothesis just based on an inspection of the

### **solutions chapter 3**

Ruud, P.A. (2000) An Introduction to Classical Econometric Theory, Oxford. Spanos, Aris (1986) Statistical Foundations of Econometric Modelling, Cambridge University Press. Stock and Watson (2003) Introduction to Econometrics, Addison Wesley. Verbeek, Marno (2008) A Guide to Modern Econometrics, 3rd edition, Wiley.

### **Birkbeck Economics MSc Economics, PGCert Econometrics ...**

Econometrics aims to give empirical content to economic relations for testing economic theories,

forecasting, decision making, and for ex post decision/policy evaluation (Source: The new Palgrave dictionary of economics, 2

**BIBLIOGRAPHY - bankofgreece.gr**

Marno Verbeek is a Professor of Finance at Rotterdam School of Management, Erasmus University (RSM). He was Dean of Research of RSM and Academic Director of the Erasmus Research Institute of Management (ERIM) from 1 July 2011 until 15 July 2017.

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Introductory Econometrics (Module 1) and Time Series (Module 2) (June 24 - 29; July 1 - 6, 2013) - Bertinoro Lectures and Tutorials Matteo Barigozzi London School of Economics Giorgio Calzolari Università di Firenze Christian T. Brownlees Univ. Pompeu Fabra, Barcellona Francesca Di Iorio Università di Napoli Federico II Marco Lippi

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