



Econometrics: A Simple Introduction

By K H Erickson

Createspace Independent Publishing Platform, United States, 2014. Paperback. Book Condition: New. 203 x 133 mm. Language: English . Brand New Book ***** Print on Demand *****. Econometrics: A Simple Introduction offers an accessible guide to the principles and methods of econometrics, with data samples, regressions, equations and diagrams to illustrate the analysis. Examine a linear and multiple regression model, ordinary least squares method, and the Gauss-Markov conditions for a best linear unbiased estimator. Understand hypothesis testing, with a null hypothesis, t, F or chi-square test statistics and distributions, and interpret regression results. Dummy variables model qualitative data and Chow tests assess regression equivalence. Explore heteroscedasticity with the White method and with generalized least squares, Goldfeld-Quandt, Breusch-Pagan, and White tests. Assess autocorrelation with Durbin-Watson, Durbin h, and Breusch-Godfrey tests, lagged variables and auxiliary regressions. Assess the impact of omitted variables, incorrect variables or functional form, and a non-normal distribution with Ramsey RESET and Jargue-Bera tests. Model random variables with the Method of Moments estimators, instrumental variables and Hausman test.



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