Microeconometrics
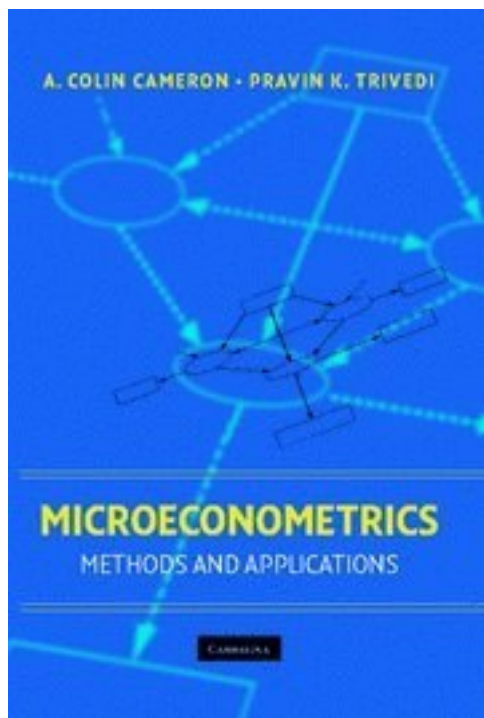
Microeconometrics_下载链接1_

著者:A. Colin Cameron

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This book provides the most comprehensive treatment to date of microeconometrics, the analysis of individual-level data on the economic behavior of individuals or firms using regression methods for cross section and panel data. The book is oriented to the practitioner. A basic understanding of the linear regression model with matrix algebra is assumed. The text can be used for a microeconometrics course, typically a second-year economics PhD course; for data-oriented applied microeconometrics field courses; and as a reference work for graduate students and applied researchers who wish to fill in gaps in their toolkit. Distinguishing features of the book include emphasis on nonlinear models and robust inference, simulation-based estimation,

and problems of complex survey data. The book makes frequent use of numerical examples based on generated data to illustrate the key models and methods. More substantially, it systematically integrates into the text empirical illustrations based on seven large and exceptionally rich data sets.

作者介绍:

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标签

计量经济学

经济学

Econometrics

micro-econometrics

econometrics

微观经济学

计量/数学/统计

经济

评论

a very comprehensive cookbook

这本教材的配套工具书Microeconometrics Using Stata今年STATA Press已经出了，一起用感觉还是不错的。

看过了看不懂嘤嘤嘤

....计量常用书啊～～

这个好

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prof说，"这是一本能伴你一生的宝书……"

4.5

计量教科书

非常好的微观计量工具书。当然要一章章啃下来简直太痛苦了。暑假尝试着啃了七八章的样子，实在是啃不动。所以也只能做工具书了。

计量参考书，啃得好痛苦，但是确实帮我理解了更多之前没有想过的东西。

通读完是不可能了，当作工具书，需要的时候读一读。很系统，关键是逻辑清晰。举个例子，线性面板部分区分了Model和Estimator，可以清晰地看出Model和Estimator之间的关系，进而也就能分清楚"固定效应"和"随机效应"到底是在说Model还是Estimator。

靠它吃饭的本事～

举例很贴切，通读下来觉得理论真的很完美，但是假设又太过理想化，很难应用。

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more advanced than Greene's

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well written and a must read if you want to do empirical studies. I joined the program when Trivedi retired..bad didn't take his course

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安排有些混乱

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书评

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