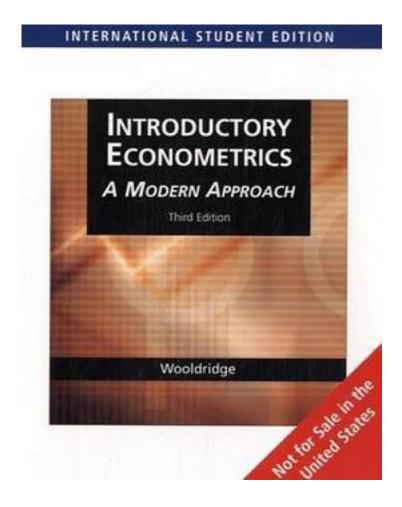
Introductory Econometrics



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Jeffrey M. Wooldridge is a University Distinguished Professor of Economics at Michigan State University, where he has taught since 1991. From 1986 to 1991, he served as Assistant Professor of Economics at the Massachusetts Institute of Technology (MIT). Dr. Wooldridge has published more than three dozen articles in internationally recognized journals, as well as several chapters in well-respected books. He is also the author of ECONOMETRIC ANALYSIS OF CROSS SECTION AND PANEL DATA. His work has earned numerous awards, including the Alfred P. Sloan Research Fellowship, the Plura Scripsit award from Econometric Theory, the Sir Richard Stone prize from the Journal of Applied Econometrics, and three graduate teacher-of-the-year awards from MIT. A fellow of the Econometric Society and of the Journal of Economic Statistics and econometrics co-editor of the Journal of Business and Economic Statistics and econometrics co-editor of Economics Letters. He has also served on the editorial boards of the Journal of Econometrics and the Review of Economics and Statistics. Dr. Wooldridge received his B.A. with majors in computer science and economics from the University of California, Berkeley, and received his Ph.D. in economics from the University of California, San Diego.

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5. Multiple Regression Analysis: OLS Asymptotics. 6. Multiple Regression Analysis: Further Issues.

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References.

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标签

Econometrics

计量经济学

经济学

计量

经济

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方法论

教材

评论

相比其他初级计量教材,本书提供了海量的案例,贴近实证分析的需要。
Terminologies in the book are clearly explained.

终于从头到尾通读完毕,从一开始觉得这书很厚很可怕,到现在全都看完,有一种再也不怕计量的感觉。感觉越往后越有趣,已经出了第七版,甚至引入了三重差分,感觉难度再越来越大呀。 非常非常好,一遍不会就看第二遍,三遍肯定能会,四遍就能会推导

就觉得写得好清晰噢。怎么会有结构这么清晰的书。

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书评

题记

Ⅳ,也就是工具变量模型,是研究如何利用工具变量来解决模型中出现的随机解释变量 问题,其是西方计量经济学最近一个较为热门的研究领域。这是我在英国读研时在学习 IV时的随笔,用来聊以自慰。该随笔的灵感很大一部分来自于伍德里奇的《计量经济学 导论》。由于写得非常浅薄...

高年级本科、硕士水平的经典计量经济教材!这本书绝对可以用"漂亮"二字概括,费 剑平翻译的也很好,错误极少。少量的印刷错误主要集中于附录,可在网上下载本书英 文电子版加以对照。

针对本科水平而言(侧重应用研究),本书Ch1--10.Ch12--16都是必学章节,基本上...

首先,一定要看英文版,这本书最大的优点在于:案例丰富,不会陷入数学的谜团,知道"计量经济学"是一门"经济学" 经济意义描述清晰,让人 而不是"数学"!!!-般情况下,学完初级微观宏观就可以尝试看这本英文书。

最大的缺点在干:主体按照OLS估计,很少涉及MLE,GMM,但...

适合中级水平的书,是经济学领域较好的教材,但不是最好的教材,好的教材很多。其 他学科的相关教材也很好。

第四版阉割了很多内容,国内的出版商无耻的很,而且字很小,印刷质量很一般。和国 外的印刷质量比起来,差别太大。建议网上搜电子版的看或者买第三版。

建议先看一些入...

人大版翻译的国外经典教材真难读,糟糕的翻译,似乎译者不是中国人,如此这般的书 面表达真让人佩服,还存在很多错误,对人大的这套丛书失望透了。 再也不敢买人大翻译得书了。译者太不负责任了,不要因为翻译国外书不作为学术研究 而急功近利,只为拿点翻译费。跟高鸿业花3年翻...

这是本非常漂亮的学术著作 读起来很愉悦 虽然在技术上不是很难 但对计量经济学的解说却非常到位 同时例子也非常丰富 如果能够认真看过两遍 作出合适的实证研究应该不是问题 稍微指出一点瑕疵: 就是这本书在印刷上存在一定的错误 (非常少的地方存在翻译错误) ...

这本书我只啃了6章和后面的appendixA-C,Research Method的这门课只这些内容。我本科没有学过计量经济学,统计学也等于没学过,所以RM这门课开的时候我等于听天书,开课时pro知道我非金融背景问我有没有学过计量经济学,我就知道这门课又是异常痛苦了。过完圣诞之后我才从图书...

书本身当然是没问题的但是要提示一下想买英文原版的人这个引进版删除了附录A-D,其中很多内容我觉得还是挺重要的~ 其次,有的chapter可能前言比较长,出版社就删除了第一页,但这有时会导致该chapt er第一个equation也顺带着被删除了,大家一定要留意。至于第六版英文原版现…

Great book for elementary learners in econometrics. Introduces the basic concept of econometrics by intuitively describe the thinking process underlying the main idea of econometric models. Thoroughly covers basic cross-sectional methods, then provides a we...

其实主要内容就是Multiple Regression Analysis。内容经典,听说是国内许多经济系的课本。 理论性偏强,不够实用化。不过从另一方面来讲,范例讲的都比较明白。 强烈推荐附录里关于"如何做实证研究"的指南文章。完全是DIY研究的完整的to do list啊!以后做研究就照着这上面...

译者文字功底不行,文字很生硬,看得很蛋疼,前后两句话不知道有什么因果关系~远不如萨缪尔森那本经济学翻译得友好

分成上下册两本,纸质纯木浆制作,很白很光滑,是中文版的,美中不足就是后面的索引部分页码不对(因为是直接从英文版翻译过来的),不过还好吧,配合着英文版看就 Perfect了,就是书比较贵。

这是一本老师和同学都极力推荐的书可是自己硬是啃不动 一方面是大部头看着就觉得心里发毛另一方面是数学功底的欠缺让自己看得实在吃力学习计量看来还是得选择符合自己的方法 目前而言,做一个小研究,学会一种方法,这种散兵作战的方式还是比较合适的。 至于这本大部头,...

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