

A Concise Introduction to Econometrics

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In this short and very practical introduction to econometrics Philip Hans Franses guides the reader through the essential concepts of econometrics. Central to the book are practical questions in various economic disciplines, which can be answered using econometric methods and models. The book focuses on a limited number of the essential, most widely used methods, before going on to review the basics of econometrics. The book ends with a number of case studies drawn from recent empirical work to provide an intuitive illustration of what econometricians do when faced with practical questions. Throughout the book Franses emphasises the importance of specification, evaluation and implementation of models appropriate to the data. Assuming basic familiarity only with matrix algebra and calculus the book is designed to appeal as either a short stand-alone introduction for students embarking on an empirical research project or as a supplement to any standard introductory textbook.

作者介绍:

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