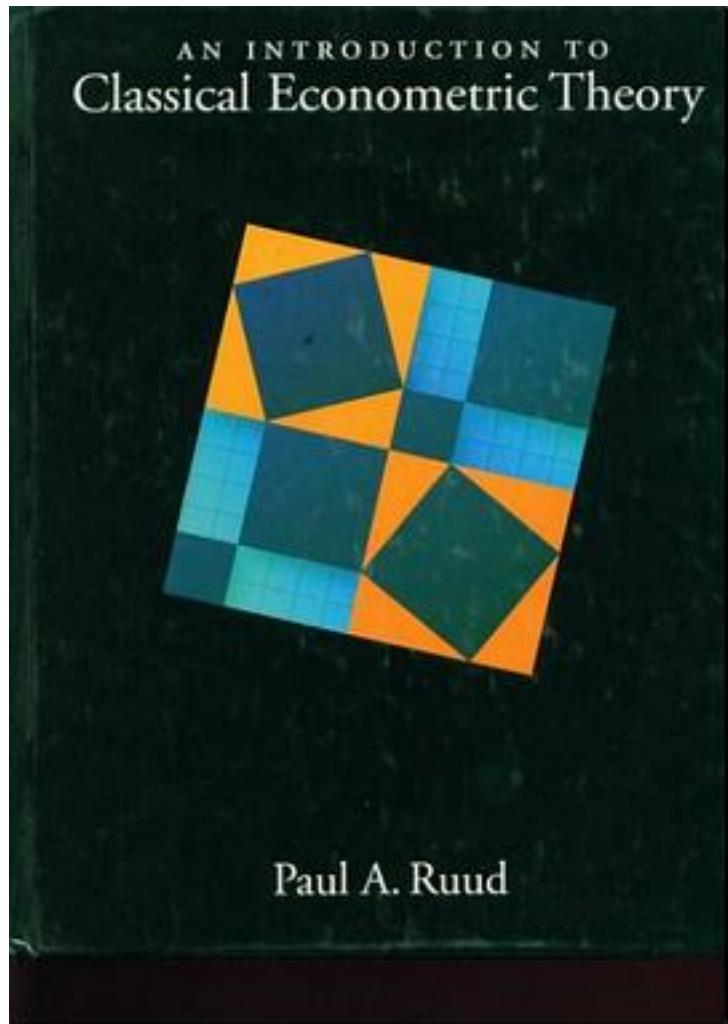


An Introduction to Classical Econometric Theory



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This book is designed to fill the gap between introductory undergraduate texts and

advanced texts for graduate students. Its comprehensive coverage ensures that readers understand both the 'how' and the 'why' of econometrics, as it explains not only the mathematical techniques for econometric problem-solving but also the mathematical foundations of the discipline. Developed with careful pedagogical methodology throughout, the text makes full use of empirical examples and includes appendices providing 'ready reference' and refresher courses on basic mathematics, as well as further material for the more advanced student.

作者介绍:

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标签

Econometrics

计量经济学

计量

经济学

教材

Theoretical

Finance

评论

Walter 俟

能给人很好的sense,但是我不喜欢这本书。

如果有老师带，这本书可能是最好的高级计量教材…如果没有，还是掏出Greene吧…

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书评

学计量不少年了，认真读过的系统性教材包括GREENE(4E,5E,6E),HAYASHI,和这本书。从我个人的感受而言，这本是我所见过的，GRADUATE水平的最好的一本理论计量经济学的入门书。特点是：内容全面、证明严格，错误少，胜于GREENE,HAYASHI。但同时值得指出，这本也是最难读的一本，不…

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