Introduction to Econometrics

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Introduction to Econometrics has been written as a core textbook for a first course in econometrics taken by undergraduate or graduate students. It is intended for students taking a single course in econometrics with a view towards doing practical data work. It will also be highly useful for students interested in understanding the basics of econometric theory with a view towards future study of advanced econometrics. To achieve this end, it has a practical emphasis, showing how a wide variety of models can be used with the types of data sets commonly used by economists. However, it also has enough discussion of the underlying econometric theory to give the student a knowledge of the statistical tools used in advanced econometrics courses.

Key Features:

* A non-technical summary of the basic tools of econometrics is given in chapters 1 and 2, which allows the reader to quickly start empirical work.

* The foundation offered in the first two chapters makes the theoretical econometric material, which begins in chapter 3, more accessible.

* Provides a good balance between econometric theory and empirical applications.

* Discusses a wide range of models used by applied economists including many variants of the regression model (with extensions for panel data), time series models (including a discussion of unit roots and cointegration) and qualitative choice models (probit and logit).

An extensive collection of web-based supplementary materials is provided for this title, including: data sets, problem sheets with worked through answers, empirical projects, sample exercises with answers, and slides for lecturers.

URL: www.wileyeurope.com/college/koop

作者介绍:

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标签

教材

econometrics

计量经济学

经济学

评论

对于入门来说非常烂，用于理解概念的插图完全没有。统计学是一门部分可视的数学，作者用大段论述来讲概念，反而没有我看的很多中文统计书中的各色插图理解概念来得直白和清晰。后面时间序列讲的还不错，我考试也拿不低的分数。作者是贝叶斯方法的大牛，所以这本书也有贝叶斯的内容。虽然在我校但是他不给我们硕士上课，也不知道还收博士不。

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书评

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