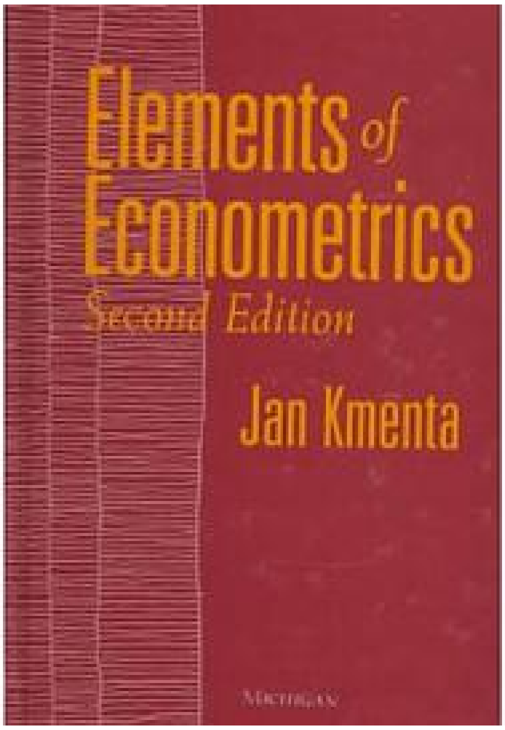
Elements of Econometrics



Elements of Econometrics_下载链接1_

著者:Jan Kmenta

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This classic text has proven its worth in university classrooms and as a tool kit in research--selling over 40,000 copies in the United States and abroad in its first edition alone. Users have included undergraduate and graduate students of economics and business, and students and researchers in political science, sociology, and other fields where regression models and their extensions are relevant. The book has also served as a handy reference in the "real world" for people who need a clear and accurate explanation of techniques that are used in empirical research.

Throughout the book the emphasis is on simplification whenever possible, assuming the readers know college algebra and basic calculus. Jan Kmenta explains all methods within the simplest framework, and generalizations are presented as logical extensions of simple cases. And while a relatively high degree of rigor is preserved, every conflict between rigor and clarity is resolved in favor of the latter. Apart from its clear exposition, the book's strength lies in emphasizing the basic ideas rather than just presenting formulas to learn and rules to apply.

The book consists of two parts, which could be considered jointly or separately. Part one covers the basic elements of the theory of statistics and provides readers with a good understanding of the process of scientific generalization from incomplete information. Part two contains a thorough exposition of all basic econometric methods and includes some of the more recent developments in several areas.

As a textbook, Elements of Econometrics is intended for upper-level undergraduate and master's degree courses and may usefully serve as a supplement for traditional Ph.D. courses in econometrics. Researchers in the social sciences will find it an invaluable reference tool.

作者介绍:

Jan Kmenta is Professor Emeritus of Economics and Statistics, University of Michigan.

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标签

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评论

本书为1986年第二版翻印本，所以内容整体上偏旧。说是elements，但难度在中级以上。该书前6章对学习计量所需的统计学知识作了很好的简介；7~10章介绍了线性回归的基本内容，推导过程非常详细。余下章节对特殊计量模型、面板数据分析以及联立方程进行了浮光掠影式的介绍，由于成书年代久远，此部分内容已不合时宜。

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书评

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