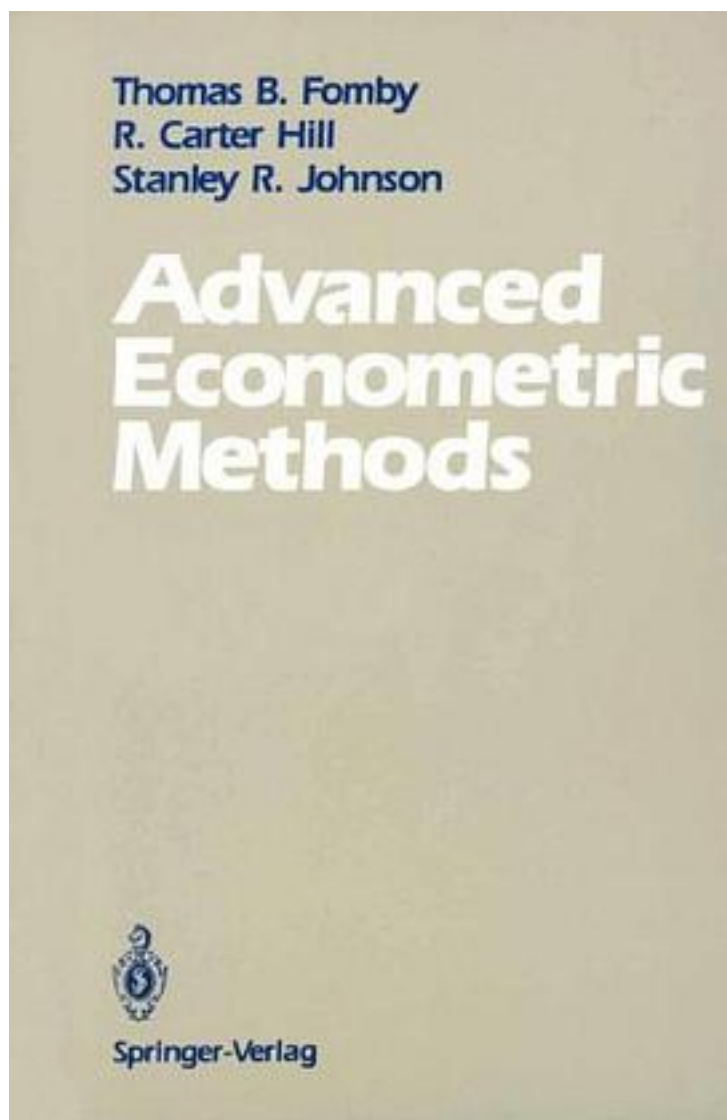


Advanced Econometric Methods



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This book is intended for a two-semester, graduate-level course and is paced to admit more extensive treatment of areas of specific interest to the instructor and students. It is assumed that the reader of the book will have had an econometric methods course. In the final section of each chapter we have provided a guide to further readings that briefly lists and describes useful related works in the area. The exercises provided with each chapter are a blend of proofs and results that replace or extend many of those in the text. Applications are included in the exercises as well. We believe strongly that students must grapple with applied econometric techniques. Of course, this means the development of an appropriate dexterity with computers and relevant software as a requirement for serious students in econometrics.

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