

An Introduction To Modern Econometrics Using Stata

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Integrating a contemporary approach to econometrics with the powerful computational tools offered by Stata, An Introduction to Modern Econometrics Using Stata focuses on the role of method-of-moments estimators, hypothesis testing, and specification analysis and provides practical examples that show how the theories are applied to real data sets using Stata.

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An Introduction to Modern Econometrics Using Stata can serve as a supplementary text in both undergraduate and graduate-level econometrics courses and will help students quickly become proficient in Stata. The book is also useful to economists and businesspeople wanting to learn Stata by using examples that are relevant to them.

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What distinguishes this module is the adoption of the modern learning-by-doing approach to teaching econometrics, which emphasises the application of econometrics to real world problems. The focus is on understanding the theoretical aspects that are critical in applied work and the ability to correctly interpret empirical results.

Econometrics I: An Introduction to Modern Econometrics ...

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The modern approach to econometrics drops the normality assumption and simply assumes that the uiare independent draws from an identical distribution (i.i.d.).⁶ Using the normality assumption, we were able to derive the exact finite-sample distribution of the OLS estimator.

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An Introduction to Modern Econometrics Using Stata, by Christopher F. Baum, successfully bridges the gap between learning econometrics and learning how to use Stata.

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MODERN BAYESIAN ECONOMETRICS LECTURES BY TONY LANCASTER January 2006 AN OVERVIEW These lectures are based on my book An Introduction to Modern Bayesian Econometrics, Blackwells, May 2004 and some more recent material. The main software used is WinBUGS <http://www.mrc-bsu.cam.ac.uk/bugs/winbugs/contents.shtml> This is shareware.

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Christopher Baum's "An Introduction to Modern Econometrics Using Stata" is simply the best econometrics text for applied economists I have ever read. It reviews most major topics in econometrics in a concise manner and shows how to treat these issues using Stata.

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An Introduction to Modern Econometrics Using Stata can serve as a supplementary text in both undergraduate- and graduate-level econometrics courses, and the book's examples will help students quickly become proficient in Stata. The book is also useful to economists and businesspeople wanting to learn Stata by using practical examples.

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