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A Guide to Modern Econometrics

By Marno Verbeek

John Wiley Sons Inc, United States, 2012. Paperback. Book Condition: New. 4th Revised edition. 241 x 165 mm. Language: English . Brand New Book. This highly successful text serves as a guide to alternative techniques in econometrics with an emphasis on the practical application of these approaches. The 4th Edition features: * Coverage of a wide range of topics, including time series analysis, cointegration, limited dependent variables, panel data analysis and the generalized method of moments. * Intuitive presentation and discussion, with a focus on implementation and practical relevance. * A large number of empirical illustrations taken from a wide variety of fields, including international economics, finance, labour economics and macroeconomics. * Increased focus on robust inference and small sample properties. * End-of-chapter exercises, both theoretical and empirical, reviewing key concepts. * Updated and expanded coverage, on various topics such as missing data, outliers, forecast evaluation, the estimation of treatment effects and panel unit root tests. * Supplementary material, including PowerPoint slides for lecturers, data sets of the empirical illustrations and exercises, and solutions to selected exercises in each chapter, available at.



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