

《计量经济学（第5版）（英文版）》

图书基本信息

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内容概要

This book is intended for a first year graduate course in econometrics. I tried to strike a balance between a rigorous approach that proves theorems , and a completely empirical approach where no theorems are proved. Some of the strengths of this book lie in presenting some difficult material in a simple , yet rigorous manner. For example , Chapter 12 on pooling time-series of cross-section data is drawn from my area of expertise in econometrics and the intent here is to make this material more accessible to the general readership of econometrics.

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