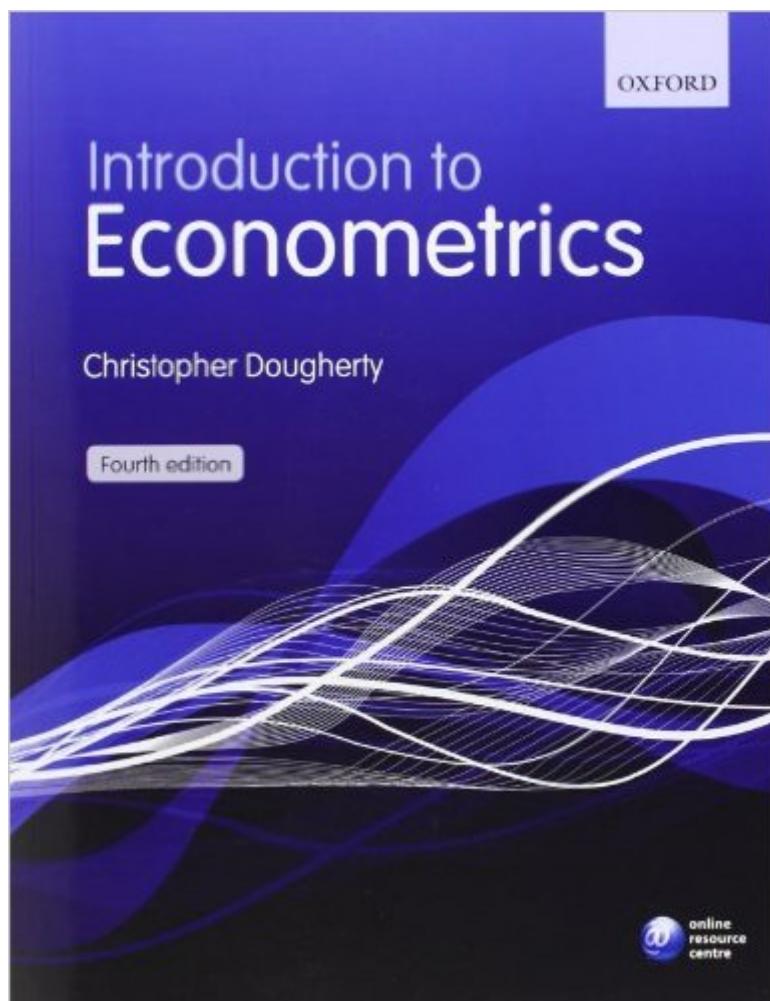


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# Introduction To Econometrics



## Synopsis

Retaining the student-friendly approach of previous editions, *Introduction to Econometrics*, Fourth Edition, uses clear and simple mathematics notation and step-by step explanations of mathematical proofs to help students thoroughly grasp the subject. Extensive practical exercises throughout--including fifty exercises on the same dataset--build students' confidence and provide them with hands-on practice in applying techniques. **NEW TO THE FOURTH EDITION:**\* An expanded review section at the beginning of the book offers a more comprehensive guide to all of the statistical concepts needed to study econometrics\* Additional exercises provide students with even more opportunities to put theory into practice\* More Monte Carlo simulations help students use visualization to understand the math\* New final sections at the end of each chapter contain summaries and non-technical introductions to more advanced topics An updated and expanded Companion Website contains resources for students and instructors: For students: \* Data sets\* Gretl, a free econometrics software application\* PowerPoint-based slides with explanations\* A study guide For instructors: \* Instructor manuals for the text and data sets that detail the exercises and their solutions\* PowerPoint-based slides\* A "Contact the Author" link

## Book Information

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## Customer Reviews

I have been using Dougherty's "Introduction to Econometrics" in my Econometrics class for several years. The previous versions were incomplete, to my view, as I had to disclose many mathematical details behind intuitive statements. The fourth edition fills in many of those blanks, while keeping the intuition that is so important for first-time readers. The data sets, PowerPoint presentations and

study guide provided by the author greatly enhance the teaching process. However, because of the sheer volume of the book, I would not say it is an easy reading.

If you want to understand econometric in a short time, read this easy to understand book. It explains the fundamentals well with plenty of examples. The layout helps readers understand its content fast. It also covers enough scope for a one semester course.

I do economic research and occasionally have to engage in econometric modeling. I bought this text because a professor I know uses it in his graduate statistics and econometrics classes. The text begins at the basic level of developing an economic study, determining the statistical methods to apply, and then the econometric methods to be used. It is rather unique in its range of coverage. However, it packs in too much information in too little a package, thus providing more of an overview than an in-depth coverage. To gain anything from this text, one needs to be in an econometrics class with an instructor to fill in the details. I think the introductory text by Kennedy is superior to this one.

I was looking for an econometric introduction textbook for my son who is an engineering major. My son just finished his freshman year and his math background includes: AP statistics, Calculus BC, multi-variable calculus, linear algebra and ordinary differential equation. Although he had complained about statistics being hard to grasp, he is going through this book and doing most of the exercises with minimum help from me. In contrast, I had a hard time with, An introduction to Classical Econometric Theory; by Paul A Ruud, as my first econometric reading. I think this book not only makes econometrics understandable and it also presents many practical techniques for situations that we often encounter.

The book (4th edition) covers a large amount of introductory econometrics, it's written clearly and has several examples. Surely serves the purpose of a good undergrad econometric textbook but lacks depth and falls short of advanced methods.

great product

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