



An Introduction to Econometrics: A Self-Contained Approach

By Frank Westhoff

MIT Press Ltd. Hardback. Book Condition: new. BRAND NEW, An Introduction to Econometrics: A Self-Contained Approach, Frank Westhoff, This unique introduction to econometrics provides undergraduate students with a command of regression analysis in one semester, enabling them to grasp the empirical literature and undertake serious quantitative projects of their own. It does not assume any previous exposure to probability and statistics but does discuss the concepts in these areas that are essential for econometrics. The bulk of the textbook is devoted to regression analysis, from simple to advanced topics. Students will gain an intuitive understanding of the mathematical concepts; Java applet simulations on the book's website demonstrate how the algebraic equations are derived in the text and are designed to reinforce the important concepts. After presenting the essentials of probability and statistics, the book covers simple regression analysis, multiple regression analysis, and advanced topics including heteroskedasticity, autocorrelation, large sample properties, instrumental variables, measurement error, omitted variables, panel data, simultaneous equations, and binary/truncated dependent variables. Two optional chapters treat additional probability and statistics topics. Each chapter offers examples, prep problems (bringing students "up to speed" at the beginning of a chapter), review questions, and exercises. An accompanying website offers students easy...



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