



# Econometrics

*Badi H. Baltagi*

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# Econometrics

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This textbook teaches some of the basic econometric methods and the underlying assumptions behind them. It also includes a simple and concise treatment of more advanced topics in time-series, spatial correlation, limited dependent variables and panel data models, as well as specification testing, Gauss-Newton regressions and regression diagnostics. Some of the strengths of this book lie in presenting difficult material in a simple, yet rigorous manner. The exercises contain theoretical problems that should supplement the understanding of the material in each chapter. In addition, the book has a set of empirical illustrations demonstrating some of the basic results learned in each chapter. The empirical exercises are solved using several econometric software packages.

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