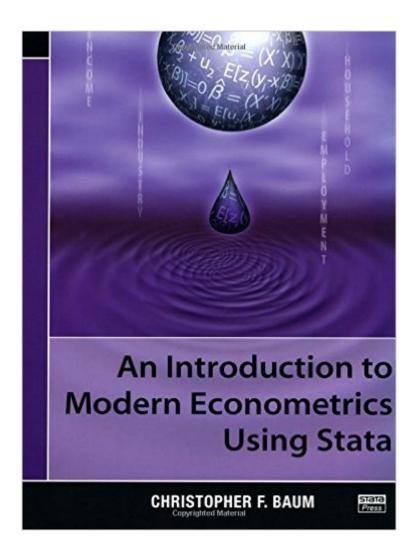
The book was found

An Introduction To Modern Econometrics Using Stata





Synopsis

Integrating a contemporary approach to econometrics with the powerful computational tools offered by Stata, An Introduction to Modern Econometrics Using Stata focuses on the role of method-of-moments estimators, hypothesis testing, and specification analysis and provides practical examples that show how the theories are applied to real data sets using Stata. As an expert in Stata, the author successfully guides readers from the basic elements of Stata to the core econometric topics. He first describes the fundamental components needed to effectively use Stata. The book then covers the multiple linear regression model, linear and nonlinear Wald tests, constrained least-squares estimation, Lagrange multiplier tests, and hypothesis testing of nonnested models. Subsequent chapters center on the consequences of failures of the linear regression model's assumptions. The book also examines indicator variables, interaction effects, weak instruments, underidentification, and generalized method-of-moments estimation. The final chapters introduce panel-data analysis and discrete- and limited-dependent variables and the two appendices discuss how to import data into Stata and Stata programming. Presenting many of the econometric theories used in modern empirical research, this introduction illustrates how to apply these concepts using Stata. The book serves both as a supplementary text for undergraduate and graduate students and as a clear guide for economists and financial analysts.

Book Information

Paperback: 341 pages Publisher: Stata Press; 1 edition (August 17, 2006) Language: English ISBN-10: 1597180130 ISBN-13: 978-1597180139 Product Dimensions: 7.3 x 0.8 x 9.3 inches Shipping Weight: 1.6 pounds (View shipping rates and policies) Average Customer Review: 4.1 out of 5 stars Â See all reviews (8 customer reviews) Best Sellers Rank: #324,456 in Books (See Top 100 in Books) #150 in Books > Business & Money > Economics > Econometrics #208 in Books > Computers & Technology > Software > Mathematical & Statistical #793 in Books > Textbooks > Science & Mathematics > Mathematics > Statistics

Customer Reviews

Not a review, sorry, but a tip for potential purchasers: This book is much cheaper from stata-press

dot com.

Christopher Baum's "An Introduction to Modern Econometrics Using Stata" is simply the best econometrics text for applied economists I have ever read. It reviews most major topics in econometrics in a concise manner and shows how to treat these issues using Stata. In doing so the book also introduces a number of very useful commands, which you will find yourself using in all your regressions. Remember, however, that this is "An Introduction" and therefore other books will be necessary for a more in depth exposition of certain topics. Regardless, this book is perfect for both postgraduate students as well as researchers looking to re-familiarise themselves with econometrics.

Very clear wording. Excellent examples. There are few better resources available to use to learn how to use Stata effective. Highly recommended.

Useful book it helps me in class and understanding for the material even I can't understand on class. Highly recommend.

Download to continue reading...

An Introduction to Modern Econometrics Using Stata The Workflow of Data Analysis Using Stata Exploiting Continuity: Maximum Entropy Estimation of Continuous Distribution (Series on Econometrics and Management Sciences) Statistics with STATA: Version 12 Understanding and Using the Light Microscope: Introduction and QuickStart Guide to Using Compound Light Microscopes Modern Essentials Bundle - Modern Essentials *7th Edition* a Contemporary Guide to the Therapeutic Use of Essential Oils, an Intro to Modern Essentials, Reference Card, and Aroma Designs Bookmark 10 Tips in 10 Minutes using Microsoft Outlook 2010 (Tips in Minutes using Windows 7 & Office 2010 Book 6) Take Back Your Life!: Using Microsoft Outlook to Get Organized and Stay Organized: Using Microsoft(r) Outlook(r) to Get Organized and Stay Organized (Bpg-Other) Using Picture Storybooks to Teach Character Education: (Using Picture Books to Teach) Modern Control Systems Analysis and Design Using MATLAB and Simulink Modern Tkinter for Busy Python Developers: Quickly learn to create great looking user interfaces for Windows, Mac and Linux using Python's standard GUI toolkit Modern Lumberjacking: Felling Trees, Using the Right Tools, and Observing Vital Safety Techniques Introduction To Web Design, Using Dreamweaver, Student Edition Introduction to Solid Modeling Using SolidWorks 2015 Introduction to Embedded Systems: Using ANSI C and the Arduino Development Environment (Synthesis Lectures

on Digital Circuits and Systems) Introduction to Embedded Systems: Using Microcontrollers and the MSP430 An Introduction to Programming Using Visual Basic 2012(w/Visual Studio 2012 Express Edition DVD) (9th Edition) Objects First with Java: A Practical Introduction Using BlueJ (6th Edition) Introduction to Computing Using Python: An Application Development Focus, 2nd Edition Introduction to Computation and Programming Using Python (MIT Press)

<u>Dmca</u>