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# Introduction to Econometrics

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James H. Stock • Mark W. Watson



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**James H. Stock, Mark W. Watson**



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text provides a real world approach that integrates game theory with more traditional industrial organisation coverage without the use of calculus

**Economic Development** Michael P. Todaro, Stephen C. Smith, 2009 This text maintains a problem and policy oriented approach to development economics It focuses on people and government in developing countries

**Money, the Financial System, and the Economy** R. Glenn Hubbard, 2008 Hubbard s money and banking text emphasizes that students need to develop economic intuition in order to organize ideas evaluate current and historical events and predict outcomes in the economy This organizing principle gives students a way to think critically about developments in financial markets and institutions and in monetary institutions and policy The Sixth Edition continues to offer clear concise discussions of the theory and the latest data policy discussions and real world applications

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**American Economic History** Jonathan R. T. Hughes, Louis P. Cain, 2007 In simple elegant language Hughes and Cain walk students through four centuries of political social and economic history with a focus on laws and institutions and an emphasis on current economic topics that reflects the latest scholarship Rich in both quantitative techniques and economic theory American Economic History demonstrates how an understanding of our past can illuminate economic issues that face society today and in the future

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*The Stacked Leading Indicators Dynamic Factor Model* Daniel Grenouilleau, 2006 The paper introduces an approximate dynamic factor model based on the extraction of principal components from a very large number of leading indicators stacked at various lags The model is designed to produce short term forecasts that are computed with the EM algorithm implemented with the first few eigenvectors ordered by descending eigenvalues A cross sectional bootstrap experiment is used to shed light on the sensitivity of the factor model to factor selection and to sampling uncertainty The empirical number of factors seems more appropriately set through an analysis of eigenvalues bootstrapped eigenvalues or the BIC than with more sophisticated information criteria Confidence intervals derived from bootstrapped forecasts show the extent to which the data composition can support the hypothesis of business cycle co movements and the selected factors can account for those shocks Pseudo real time out of sample forecast experiments conducted with a dataset of about two thousand series covering the euro area business cycle show that the SLID factor model outperforms benchmark models AR models leading indicators equations for one two and three quarters ahead forecasts of GDP growth The accuracy of coincident forecasts compared to final estimates is not significantly different from Eurostat Flash or first estimates and is slightly superior to that of CEPR Eurocoin

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**Economics Today** Roger LeRoy Miller, 2004 Economics Today has long led the field in offering students and instructors a dynamic application rich approach to teaching and learning economics The book is based on the belief that students learn more when they are involved and engaged The 12th edition features all new examples that have been selected to grab and hold students attention These examples serve one basic purpose to drive home the application of the theory just presented One of the keys to the success of Economics Today is that it is suitable for many teaching styles Instructors who wish to stress theory can do so Those who wish to stress applications and examples can do that Those who wish to incorporate technology into the class can do so with ease using MyEconLab

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