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A Practical Introduction to Econometric Methods Patrick K. Watson, Sonja S. Teelucksingh, 2002 The text is aimed at final year undergraduate students or those at the graduate level doing econometrics for the first time It is an introductory course in the theory and practice of classical and modern econometric methods A proper study of the material will allow the reader to Understand the scope and limitations of classical and modern econometric techniques Read write and properly interpret articles and reports of an applied econometric nature Build upon the elements of econometric theory and practice introduced in the book Although some basic knowledge of matrix algebra and elementary statistical theory will be assumed much of it is covered in the body of the text All the main theoretical concepts are illustrated with the use of econometric software mainly EViews

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Introduction to Econometrics G.M.K. Madnani, Madnani G.M.K.,2015-08-30 The primary object of writing this book was to design a text on Econometrics which makes most mathematical demands on students Going into eighth edition is itself a proof that teachers and students have liked the presentation of the matter in the text keeping the very basic objective in view all through the editions With the increased demand for empirical content in the text this edition also includes two appendixes Estimation of Nonlinear relations Estimation of Qualitative Models Extension of Logit a new chapter on How to investigate goodness of econometric model has been added in the present edition Contents Basic Statistical Theory Elementary Statistics A Review Probability and Related Distributions Derivation and Properties of Estimators ANOVA and Regression Analysis Econometric Principles Definition and Scope of Econometrics Simple Regression Estimation and Testing Procedures Functional Forms of Regression Models and Methods of Estimation Multiple Regression and Generalised Estimation Methods Serial Correlation Autocorrelation and Heteroscedasticity Miscellaneous Problems in Regression Analysis Adhoc Procedures in Regression Analysis Instrumental and Dummy Variables Simultaneous Equation Models The Identification Problem Estimation of Simultaneous Equation Models How to Investigate Goodness of Econometric Model Appendix on Chapter Seven Appendix on Chapter Eleventh Selected Bibliography Statistical Tables Index

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