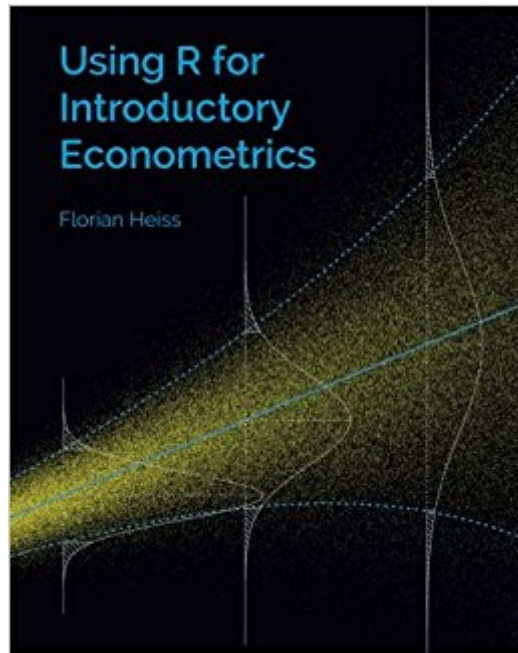




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Using R For Introductory Econometrics



Synopsis

Introduces the popular, powerful and free programming language and software package R Focus: implementation of standard tools and methods used in econometrics Compatible with "Introductory Econometrics" by Jeffrey M. Wooldridge in terms of topics, organization, terminology and notation Companion website with full text, all code for download and other goodies Praise: "A very nice resource for those wanting to use R in their introductory econometrics courses." (Jeffrey M. Wooldridge) Using R for Introductory Econometrics is a fabulous modern resource. I know I'm going to be using it with my students, and I recommend it to anyone who wants to learn about econometrics and R at the same time." (David E. Giles in his blog "Econometrics Beat") Topics: A gentle introduction to R Simple and multiple regression in matrix form and using black box routines Inference in small samples and asymptotics Monte Carlo simulations Heteroscedasticity Time series regression Pooled cross-sections and panel data Instrumental variables and two-stage least squares Simultaneous equation models Limited dependent variables: binary, count data, censoring, truncation, and sample selection Formatted reports and research papers combining R with R Markdown or LaTeX

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Customer Reviews

A really wonderful book with great examples, very intuitive explanations, and a decent reference. It's not the most detailed book in the world - not exactly a reference - but that's fine because with R you have all the reference materials you need online. This is more like a step by step guide that walks you through the first level of econometrics and shows you how to use R very intuitively. This book is worth its weight in gold.

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