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Econometric Analysis, 7e by Greene is a major revision both in terms of organization of the material and in terms of new ideas and treatments.. In the seventh edition, Greene substantially rearranged the early part of the book to produce a more natural sequence of topics for the graduate econometrics course.

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1 WILLIAM H. GREENE Stern School of Business August, 2019 EDUCATION Ph.D. Econometrics, 1976, University of Wisconsin, Madison (The Structure of Production in the U.S. Electric Power Industry) M.A. Economics, 1974, University of Wisconsin, Madison

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Econometric Analysis, 7th Edition - SILO.PUB

While students may have only limited exposure to econometrics, I shall allocate parts of the course on regression model specification and testing as is covered in Stock and Watson (2007). They are extremely useful in real empirical analysis.

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Textbook William H. Greene,
Econometric Analysis, 6th ed., 2008 New
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