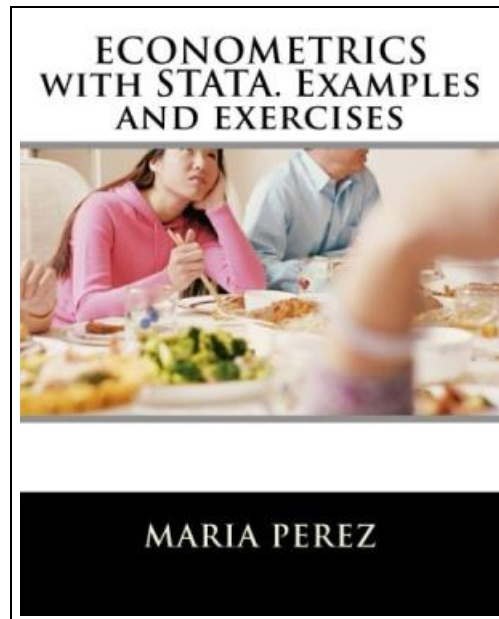# ECONOMETRICS with STATA. Examples and exercises

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Reviews

Extensive information! Its this sort of great read through. It is amongst the most incredible book i have go through. I realized this publication from my i and dad suggested this book to understand.
(Prof. Devon Bernhard PhD)

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CreateSpace Independent Publishing Platform. Paperback. Condition: New. This item is printed on demand. 262 pages. Dimensions: 10.0in. x 8.0in. x 0.6in.This book is aimed at the presentation of both classical and modern econometric techniques, and treatment with STATA software tool, a simple way to address the econometric work. Chapters begin with the presentation of concepts and appropriate theoretical notes, then to solve a variety of exercises that cover the concepts presented. It is not, therefore, make a complete theoretical presentation with demonstrations, but rather to collect most of the econometric concepts and illustrate them with practice through STATA software. In successive chapters develop the linear multiple regression model and all its problems (autocorrelation, heteroskedasticity, multicollinearity, normality, linearity, etc. .), univariate time series models through the Box-Jenkins methodology for ARIMA models, the models of analysis of variance and covariance ANOVA, ANCOVA, MANOVA, MANCOVA, the general linear model GLM and the discrete choice models, count, censored, truncated, sample selection, Logit, Probit, Tobit, etc. More advanced topics such as multi-equational linear models, simultaneous equations models, multivariate time series models (VAR, VARX, VARMA and BVAR) and cointegration are also discussed. Finally delves into the panel data econometrics, unit roots and cointegration in panel data and non-linear models and systems. This item ships from La Vergne,TN. Paperback.

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