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Simple Linear Regression Q4
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with Professor Jeffrey

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Chapter 1 The Nature of
Econometrics and Economic
Data The goal of any
econometric analysis is to
estimate the parameters in
the model and to test
hypotheses about these the

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values and signs of the parameters determine the validity of an economic theory and the effects of certain policies.

~~Introductory Econometrics~~
~~Jeffrey M Wooldrige ...~~

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econometrics and economic

Data 1 1.1 What is

Econometrics? 1 1.2 Steps in

Empirical Economic Analysis

2 1.3 the Structure of

Economic data 5 Cross-

Sectional Data 5 Time Series

Data 8 Pooled Cross Sections

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9 Panel or Longitudinal Data

10 A Comment on Data

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~~Lecture Notes For Wooldridge
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ECON210 is designed to

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introduce students to some of the statistical and econometric techniques that are widely used in empirical work in economics and other related disciplines. It covers the basic of estimation and inferences in

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the context of the k -equation
linear single regression
model.

~~Department of Economics~~
~~ECON210: Introduction to~~
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In Lecture 7 Wooldridge

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considers "estimation and inference with cluster samples.... The main focus is on true cluster samples, although the case of applying cluster-sample methods to panel data is treated, including recent

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work where the sizes of the cross section and time series are similar.

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developments in ...~~

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lectures, problem sets, and a sample exam. Lecture topics are: Discrete Response Models, Sampling and Selection, Generalized Method of Moments, Instrumental Variables, Systems of Regression

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Equations, Simultaneous
Equations, and Robust
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statistics course as taught
in 2001.

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Estimation of Average
Treatment Effects Under
Unconfoundedness (GI) SLIDES

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~~Methods Lectures~~

Abstract: This is an
intermediate level, Ph.D.

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course in Applied

Econometrics. Topics to be studied include

specification, estimation, and inference in the context of models that include then extend beyond the standard linear multiple regression

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NBER Summer Institute are the Martin Feldstein Lecture, which examines a current issue involving economic policy, and the Methods Lectures, which describe an emerging set of tools and techniques in

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Wooldridge is the main text.
The material in Goldberger
is more advanced and
optional. DeGroot and
Schervish is a recommended

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The lecture notes are
unavailable.

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College
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Study Notes by Zhipeng Yan

2. Use a rule of thumb for a 95% CI: $\hat{\beta}$ plus or minus two of its standard errors.

For small degrees of freedom, the exact

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percentiles should be
obtained from the t table.

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for Economic Research,
Jeffrey Wooldridge, National

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Bureau for Economic Research
From a Summer Institute mini-
course run by the National
Bureau of Economic Research
in 2007, this is a set of
resources from each of 15
lectures, including video
(usually 1hr long and hosted

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on Google Video) as well as handouts and slides.

~~Lecture Slides in
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these notes are intended for students having no knowledge in econometrics and little knowledge in statistics and in probability for a long time the tradition in france was to teach econometrics the hard econometrics notes

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econometrics material from a modern perspective. It covers all the standard material necessary for understanding the principal techniques of econometrics from ordinary least squares through cointegration. The

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book is also distinctive in developing both time-series and cross-section analysis fully, giving the reader a unified framework for understanding and integrating results.

Econometrics has many useful

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Notes/Wooldridge covers all the important topics in econometrics in a succinct manner. All the estimation techniques that could possibly be taught in a first-year graduate course, except maximum likelihood,

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are treated as special cases of GMM (generalized methods of moments). Maximum likelihood estimators for a variety of models (such as probit and tobit) are collected in a separate chapter. This arrangement

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enables students to learn various estimation techniques in an efficient manner. Eight of the ten chapters include a serious empirical application drawn from labor economics, industrial organization,

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domestic and international finance, and macroeconomics. These empirical exercises at the end of each chapter provide students a hands-on experience applying the techniques covered in the chapter. The exposition is

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rigorous yet accessible to students who have a working knowledge of very basic linear algebra and probability theory. All the results are stated as propositions, so that students can see the points

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of the discussion and also the conditions under which those results hold. Most propositions are proved in the text. For those who intend to write a thesis on applied topics, the empirical applications of

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the book are a good way to learn how to conduct empirical research. For the theoretically inclined, the no-compromise treatment of the basic techniques is a good preparation for more advanced theory courses.

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The second edition of this bestselling textbook retains its unique learning-by-doing approach to econometrics. Rather than relying on complex theoretical discussions and complicated

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mathematics, this book explains econometrics from a practical point of view by walking the student through real-life examples, step by step. Damodar Gujarati's clear, concise, writing style guides students from

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model formulation, to estimation and hypothesis-testing, through to post-estimation diagnostics. The basic statistics needed to follow the book are covered in an appendix, making the book a flexible and self-

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The textbook is ideal for undergraduate students in economics, business, marketing, finance, operations research and related disciplines. It is also intended for students

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in MBA programs across the social sciences, and for researchers in business, government and research organizations who require econometrics.

Matrix algebra; Probability

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and distribution theory;
Statistical inference;
Computation and
optimization; The classical
multiple linear regression
model - specification and
estimation; Inference and
prediction; Functional form,

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nonlinearity, and
specification; Data
problems; Nonlinear
regression models;
Nonspherical disturbances;
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Models for panel data;
Systems of regression
equations; Regressions with
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variable and duration

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models.

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The main features of this text are a thorough treatment of cross-section models--including qualitative response models, censored and truncated

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regression models, and Markov and duration models--and a rigorous presentation of large sample theory, classical least-squares and generalized least-squares theory, and nonlinear simultaneous

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equation models.

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R is a language and environment for data analysis and graphics. It may be considered an implementation of S, an award-winning language

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initially developed at Bell Laboratories since the late 1970s. The R project was initiated by Robert Gentleman and Ross Ihaka at the University of Auckland, New Zealand, in the early 1990s, and has been

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Notes developed by an international team since mid-1997. Historically, econometricians have favored other computing environments, some of which have fallen by the wayside, and also a variety of

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packages with canned routines. We believe that R has great potential in econometrics, both for research and for teaching. There are at least three reasons for this: (1) R is mostly platform independent

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and runs on Microsoft Windows, the Mac family of operating systems, and various flavors of Unix/Linux, and also on some more exotic platforms. (2) R is free software that can be downloaded and installed at

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no cost from a family of mirror sites around the globe, the Comprehensive R Archive Network (CRAN); hence students can easily install it on their own machines. (3) R is open-source software, so that the

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full source code is available and can be inspected to understand what it really does, learn from it, and modify and extend it. We also like to think that platform independence and the open-source

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philosophy make R an ideal environment for reproducible econometric research.

In addition to econometric essentials, this book covers important new extensions as well as how to get standard

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errors right. The authors explain why fancier econometric techniques are typically unnecessary and even dangerous.

Understanding why so many people across the world are

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so poor is one of the central intellectual challenges of our time. This book provides the tools and data that will enable students, researchers and professionals to address that issue. Empirical

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Development Economics has been designed as a hands-on teaching tool to investigate the causes of poverty. The book begins by introducing the quantitative approach to development economics. Each section uses data to

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illustrate key policy issues. Part One focuses on the basics of understanding the role of education, technology and institutions in determining why incomes differ so much across individuals and countries.

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In Part Two, the focus is on techniques to address a number of topics in development, including how firms invest, how households decide how much to spend on their children's education, whether microcredit helps

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the poor, whether food aid works, who gets private schooling and whether property rights enhance investment. A distinctive feature of the book is its presentation of a range of approaches to studying

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development questions.

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Methods relate to more traditional ones. Please visit the book's website for more information:

www.empiricalde.com

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that your students need.

Evaluation for Health Policy
and Health Care: A

Contemporary Data-Driven
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practices and applications
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disseminating health care evaluation evidence and reports and will appeal to those interested in cutting-edge health care and health policy evaluation in this era of health care innovation. Editors Steven

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Sheingold and Anupa Bir's core, graduate-level text focuses on quantitative, qualitative, and meta-analytic approaches to analysis, providing a guide for both those executing evaluations and those using

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the data to make policy decisions. It is designed to provide real-world applications within health policy to make learning more accessible and relevant, and to highlight the remaining challenges for using

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evidence to develop policy.

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This book constitutes the refereed proceedings of the International Conference on Privacy in Statistical Databases, PSD 2006, held in December 2006 in Rome,

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Italy. The 31 revised full papers are organized in topical sections on methods for tabular protection, utility and risk in tabular protection, methods for microdata protection, utility and risk in

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microdata protection,
protocols for private
computation, case studies,
and software.

This is the essential
companion to Jeffrey
Wooldridge's widely-used

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graduate text Econometric
Analysis of Cross Section
and Panel Data (MIT Press,
2001). Already established
as a leading graduate
econometrics text, the book
offers an intuitive yet
rigorous treatment of two

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Methods used in econometric research, cross section and panel data techniques. The numerous end-of-chapter problems are an important component of the book, encouraging the student to use the analytical tools

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presented in the text. This manual contains answers to selected problems, new examples, and supplementary materials designed by the author. Users of the textbook will find the manual a necessary adjunct

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