1. Record Nr. UNINA9910450390503321 Autore Franses Philip Hans <1963-> Titolo A concise introduction to econometrics: an intuitive guide / / Philip Hans Franses [[electronic resource]] Cambridge:,: Cambridge University Press,, 2002 Pubbl/distr/stampa **ISBN** 1-107-12605-3 0-511-04272-8 1-280-15978-2 0-511-12092-3 0-511-14779-1 0-511-30503-6 0-511-49313-4 0-511-05447-5 Descrizione fisica 1 online resource (xi, 117 pages) : digital, PDF file(s) Disciplina 330/.01/5195 Soggetti **Econometrics** Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Title from publisher's bibliographic system (viewed on 05 Oct 2015). Note generali Nota di bibliografia Includes bibliographical references and index. Nota di contenuto 1. Introduction -- 2. A few basic tools -- Distributions -- The linear regression model -- Inference -- Some further considerations -- To summarize -- 3. Econometrics, a guided tour -- Practical questions --Problem formulation -- Data collection -- Choice of an econometric model -- Empirical analysis -- Answering practical questions -- 4. Seven case studies -- Convergence between rich and poor countries --Direct mail target selection -- Automatic trading -- Forecasting sharp increases in unemployment -- Modeling brand choice dynamics -- Two noneconomic illustrations -- 5. Conclusion -- Always take an econometrics course! -- Econometrics is practice. In this short and very practical 2002 introduction to econometrics Philip Sommario/riassunto Hans Franses guides the reader through the essential concepts of econometrics. Central to the book are practical questions in various economic disciplines, which can be answered using econometric methods and models. The book focuses on a limited number of the essential, most widely used methods, before going on to review the

basics of econometrics. The book ends with a number of case studies drawn from recent empirical work to provide an intuitive illustration of what econometricians do when faced with practical questions. Throughout the book Franses emphasises the importance of specification, evaluation and implementation of models appropriate to the data. Assuming basic familiarity only with matrix algebra and calculus the book is designed to appeal as either a short stand-alone introduction for students embarking on an empirical research project or as a supplement to any standard introductory textbook.