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Disciplina	330.015195
Soggetti	Econometrics
Lingua di pubblicazione	Inglese
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Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	1: Probability and the Statistical Foundations of Econometrics -- 2: Statistical Inference -- 3: The Bivariate Regression Model -- 4: The Multivariate Regression Model -- 5: Serial Correlation -- 6: Heteroscedasticity, Functional Form, and Structural Breaks -- 7: Binary Dependent Variables -- 8: Stochastic Regressors -- 9: Dynamic Models -- 10: Time Series Analysis and ARIMA Modelling -- 11: Unit Roots and Seasonality -- 12: Cointegration -- 13: Vector Autoregressions References Index.
Sommario/riassunto	Covers the econometric methods necessary for a practicing applied economist or data analyst. This requires both an understanding of statistical theory and how it is used in actual applications. Chapters 1 to 9 present the material concerned with basic statistical theory. Chapters 10 to 13 introduce a number of more advanced topics.