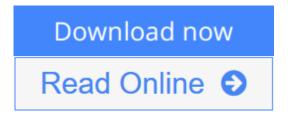


Applied Econometrics

By Dimitrios Asteriou, Stephen G. Hall



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Applied Econometrics takes an intuitive, hands-on approach to presenting modern econometrics. Wide-ranging yet compact, the book features extensive software integration and contains empirical applications throughout. It provides step-by-step guidelines for all econometric tests and methods of estimation, and also provides interpretations of the results.

The second edition of this popular book features expanded topical coverage, more coverage of fundamental concepts for students new to the subject or requiring a "refresher", integrated finance applications throughout, as well as the addition of Stata to the software coverage (already featuring EViews and Microfit).

New chapters include:

- Limited Dependent Variable Regression Models
- Identification in Standard and Cointegrated Systems
- Solving Models

This is an ideal book for undergraduate and master's economics or finance students taking a first course in applied econometrics.

A companion website for this book is available at

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- Data files for students
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Review

"This book has a superior treatment of time-series and applied econometrics topics. The text is innovative in its emphasis on statistical tests of model specification and the applications carrying out these tests in appropriate and commonly available software programs used by econometricians." - Timothy A. Park, Professor Department of Agricultural and Applied Economics, University of Georgia.

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