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Econ 104: Introduction To Econometrics

University Of Pennsylvania Economics 104, Fall 2014 Econ 104: Introduction To Econometrics Instructor: Xu Cheng, Room 527, McNeil Building Email: Xucheng@econ.upenn.edu O Ce Hours: Monday: 2:45p-4:15p. Scheduled Class Time, Location, And Organization: Lectures: Tuesdays And Thursdays From 3:00p-4:30p. Classroom: Stiteler Hall B6. This Is A ... 1th, 2024

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• Ayres, I. "Super Crunchers: Why Thinking-By-Numbers Is The New Way To Be Smart", Bantam (2008) Software: • Stata/IC 14. You Should Purchase The Six Month License For \$75. Make Sure You Don't Purchase Small Stata – If You Do You W 1th, 2024

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Time Series Clive W.J. Granger And Timo Terasvirta, Modelling Nonlinear Economic Relationships (1993). James D. Hamilton, Time Series Analysis (1994). Soren Johansen, Likelihood-Based Inference In Cointegrated Vector Autoregress 1th, 2024

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Econometrics Fall ...

Introduction To Econometrics, Third Edition Or Third Edition Update. Boston: Pearson (Addison-Wesley) (S&W) ECON 526 Syllabus (continued) 3 3 Tentative Course Calendar: Any Changes In The Course Calendar Will Be Announced In Class And P 1th, 2024

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Primary: Introductory Econometrics: A Modern Approach [4th Or 5th Edition] By Je Rey M. Wooldridge Secondary: Introduction To Econometrics By James H. Stock And Mark W. Watson Software Small Stata Is Su Cient For This Class (\$ 1th, 2024

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Course Goal: This Course Will Introduce You To The Science And Art Of Econometrics (Hi, Econometrics;

I'm Jon). Econometrics Involves Using Statistical Methods And Economic Theory To Analyze Nonexperimental Data. Fun Stuff Indeed! Course Text: James Stock And Mark Watson, Introduction To Econometrics, Addison Wesley: 2003. ISBN: 0-201-71595-3. 1th, 2024

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