

# 《Introductory Econometrics(ISBN=9780521843195)》

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## 内容简介

This highly accessible and innovative text and accompanying CD . ROM use Excel workbooks powered by Visual Basic macros to teach the core concepts of econometrics without advanced mathematics . These materials enable Monte Carlo simulations to be run by students with a click of a button . The fundamental teaching strategy is to use clear language and take advantage of recent developments in computer technology to create concrete . visual explanations of difficult . abstract ideas . Intelligent repetition of concrete examples effectively conveys the properties of the ordinary least squares (OLS) estimator and the nature of heteroskedasticity and autocorrelation . Coverage includes omitted variables , binary response models , basic time series methods . and an introduction to simultaneous equations . The authors teach students how to construct their own real—world data sets drawn from the Internet . which they can analyze with Excel or with other econometric software . The Excel add—ins included with this book allow students to draw histograms . find P—values of various test statistics (including Durbin—Watson) . obtain robust standard errors , and construct their own Monte Carlo and bootstrap simulations . For more . visit [www.abash.edu/econometrics](http://www.abash.edu/econometrics) .

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