《Introductory Econometrics(ISBN=9780521843195)》

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内容简介

This highly accessible and innovative text and accompanying CD．ROM useExcel workbooks powered by Visual Basic macros to teach the core con—cepts of econometrics without advanced mathematics．These materials enableMonte Carlo simulations to be run by students with a click of a button．Thefundamental teaching strategy is to use clear language and take advantage ofrecent developments in computer technology to create concrete．visual expla—nations of difficult．abstract jdeas．Intelligent repetition of concrete exampleseffectively conveys the properties of the ordinary least squares rOLs)esti．mator and the nature of heteroskedasticitv and autocorrelation．Coverageincludes omitted variables，binary response models，basic time series methods．and an introduction to simultaneous equations．The authors teach studentshow to construct their own real—world data sets drawn from the Internet．which they can analyze with Excel or with other econometric software．TheExcel add—ins included with this book allow students to draw histograms．findP—values of various test statistics(including Durbin—Watson)、obtain robuststandard errors，and construct their own Monte Carlo and bootstrap simula—tions．For more．visit wwwabash．edu／econometrics.

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