

# Theoretical And Empirical Exercises in Econometrics

## Theoretical and Empirical Exercises in ECONOMETRICS

This textbook is designed for undergraduate and graduate students and is the result of the author's more than twenty years of involvement with econometrics as both teacher and researcher. It contains theory, problems and answers, many of which have already been tested extensively in classrooms and tutorials and then refined for the book. It includes the following topics: single equation regressions, dummy and limited dependent variable models, simultaneous equations models, dynamic regression models, unit roots, cointegration and error correction models, aggregation over time issues, forecasting and panel data models.

The book does not attempt to duplicate the many standard econometrics books. Rather, it supplements them by focusing exclusively on theoretical and empirical exercises in a systematic way. In this respect, the book has four innovations. First, it develops theoretical exercises useful in interpreting empirical results. Second, the book contains essay questions related to important econometric issues. Third, at times it deals with questions with no clear-cut answers. Fourth, its development of aggregation over time issues is almost unique in econometrics textbooks.

Although much of the material has a Caribbean flavour, its rigorous and clear presentation will appeal to students and teachers worldwide.

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