

Brief Contents

Chapter 1	The Nature of Econometrics and Economic Data	1
PART 1: REGRESSION ANALYSIS WITH CROSS-SECTIONAL DATA		21
Chapter 2	The Simple Regression Model	22
Chapter 3	Multiple Regression Analysis: Estimation	68
Chapter 4	Multiple Regression Analysis: Inference	117
Chapter 5	Multiple Regression Analysis: OLS Asymptotics	167
Chapter 6	Multiple Regression Analysis: Further Issues	184
Chapter 7	Multiple Regression Analysis with Qualitative Information: Binary (or Dummy) Variables	225
Chapter 8	Heteroskedasticity	264
Chapter 9	More on Specification and Data Issues	300
PART 2: REGRESSION ANALYSIS WITH TIME SERIES DATA		339
Chapter 10	Basic Regression Analysis with Time Series Data	340
Chapter 11	Further Issues in Using OLS with Time Series Data	377
Chapter 12	Serial Correlation and Heteroskedasticity in Time Series Regressions	408
PART 3: ADVANCED TOPICS		443
Chapter 13	Pooling Cross Sections across Time: Simple Panel Data Methods	444
Chapter 14	Advanced Panel Data Methods	481
Chapter 15	Instrumental Variables Estimation and Two Stage Least Squares	506
Chapter 16	Simultaneous Equations Models	546
Chapter 17	Limited Dependent Variable Models and Sample Selection Corrections	574
Chapter 18	Advanced Time Series Topics	623
Chapter 19	Carrying Out an Empirical Project	668
APPENDICES		
Appendix A	Basic Mathematical Tools	695
Appendix B	Fundamentals of Probability	714
Appendix C	Fundamentals of Mathematical Statistics	747
Appendix D	Summary of Matrix Algebra	788
Appendix E	The Linear Regression Model in Matrix Form	799
Appendix F	Answers to Chapter Questions	813
Appendix G	Statistical Tables	823
References		830
Glossary		835
Index		849