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Data Sets for: Damodar Gujarati and Dawn Porter, Basic Econometrics, 5th Ed., McGraw Hill, 2011 Selected examples using these data sets. Data Files Table 2.6, page 46

Data Sets for Damodar Gujarati and Dawn Porter, Basic ...

Comment from the Stata technical group. Environmental Econometrics Using Stata is written for applied researchers that want to understand the basic theory of modern statistical methods and how to use them. It is also perfectly suited for teaching. Each chapter is motivated with real data and ends with a set of exercises.

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Resources for learning Stata

Part Four of Damodar Gujarati and Dawn Porter's Basic Econometrics (5th ed) contains five chapters on time-series econometrics - a very popular book! It contains lots of exercises, regression outputs, interpretations, and best of all, you can download the data from the book's website and replicate the results for yourself.

Books for self-studying time series analysis? - Cross ...

This course is designed to give the students an exposure to the basic concepts of econometrics. However, the basic content also attempts to cover parts of time series analysis. The course is structured to be primarily theoretical with an aim to provide an understanding of the mechanism, mathematics and economics behind the tools and techniques ...

Econometric Modelling - Course

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Homoscedasticity - Wikipedia

Many introductory statistics and econometrics books, for pedagogical reasons, present these tests under the assumption that the data set in hand comes from a normal distribution. A great misconception is the thought that this assumption is necessary. Most of the methods of detecting heteroscedasticity outlined above can be modified for use even ...

Heteroscedasticity - Wikipedia

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- Also, one useful feature of regression is that you can estimate the "variance of the prediction error," and you will find that in econometrics books. It is very important to have estimations of ...

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