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Chapter 1 The Nature of Econometrics and Economic Data The goal of any econometric analysis is to estimate the parameters in the model and to test hypotheses about these the values and signs of the parameters determine the validity of an economic theory and the effects of certain policies.

~~Introductory Econometrics — Jeffrey M~~

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econometrics and economic Data 1 1.1 What is Econometrics? 1 1.2 Steps in Empirical Economic Analysis 2 1.3 the Structure of

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Economic data 5 Cross-Sectional Data 5 Time Series Data 8 Pooled Cross Sections 9 Panel or Longitudinal Data 10 A Comment on Data Structures 11 1.4 Causality and the notion of Ceteris Paribus

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~~Department of Economics ECON210: Introduction to Econometrics~~

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In Lecture 7 Wooldridge considers "estimation and inference with cluster samples.... The main focus is on true cluster samples, although the case of applying cluster-sample methods to panel data is treated, including recent work where the sizes of the cross section and time series are similar.

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Guido Imbens, Harvard University and NBER and
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Abstract: This is an intermediate level,

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Ph.D. course in Applied Econometrics. Topics to be studied include specification, estimation, and inference in the context of models that include then extend beyond the standard linear multiple regression framework.

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Wooldridge is the main text. The material in Goldberger is more advanced and optional.

DeGroot and Schervish is a recommended text for statistics review. The lecture notes are

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~~Introductory Econometrics — Brandeis University~~

Guido Ibens, National Bureau for Economic Research, Jeffrey Wooldridge, National Bureau for Economic Research From a Summer Institute

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mini-course run by the National Bureau of Economic Research in 2007, this is a set of resources from each of 15 lectures, including video (usually 1hr long and hosted on Google Video) as well as handouts and slides.

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