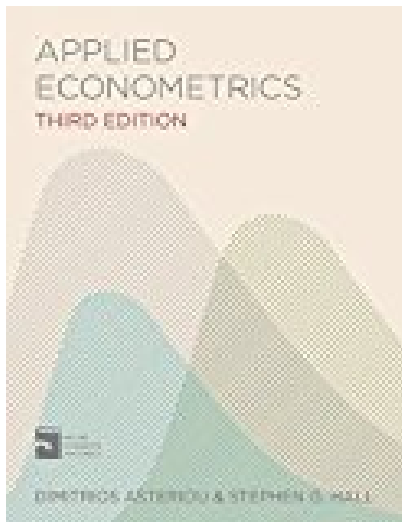


Applied Econometrics



BOOK DETAILS

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BOOK SYNOPSIS

The third edition of Applied Econometrics builds on the success of the popular previous editions. It takes an intuitive, hands-on approach to presenting fundamental concepts in modern econometrics and carefully guides the reader through them. Step-by-step instructions for all econometric tests and methods of estimation are provided, as well as ways in which to interpret the results. This makes it an ideal companion for students new to the subject, or for those requiring a refresher. Applied Econometrics third edition includes:

- Thorough updates of all material in the book
- More finance applications
- A brand new Chapter 20: Time Varying Coefficient Models: A new way of estimating bias free parameters

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