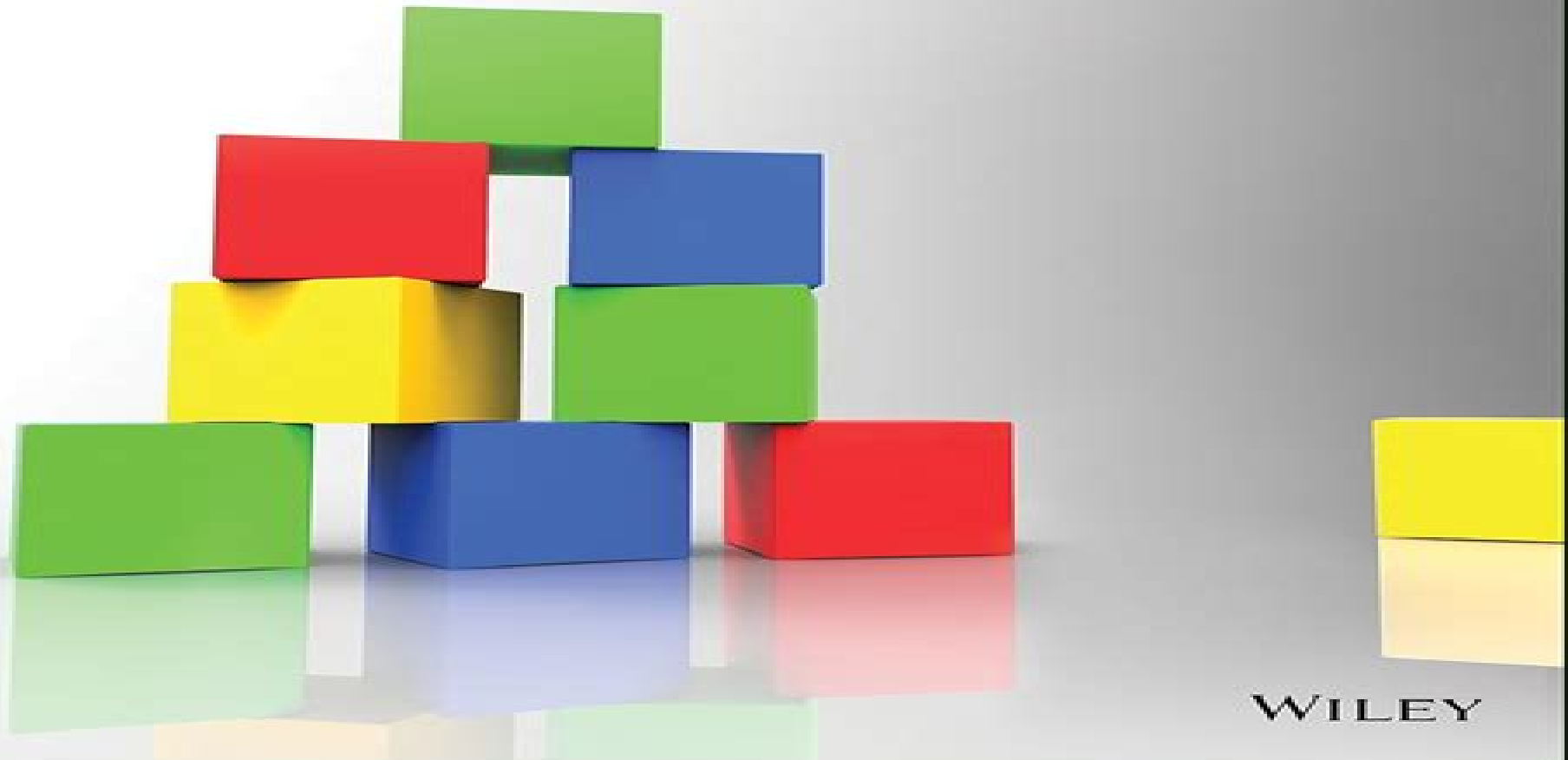


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An Introduction to Econometric Theory James Davidson, 2018-07-18 A GUIDE TO ECONOMICS STATISTICS AND FINANCE THAT EXPLORES THE MATHEMATICAL FOUNDATIONS UNDERLYING ECONOMETRIC METHODS. An Introduction to Econometric Theory offers a text to help in the mastery of the mathematics that underlie econometric methods and includes a detailed study of matrix algebra and distribution theory. Designed to be an accessible resource, the text explains in clear language why things are being done and how previous material informs a current argument. The style is deliberately informal with numbered theorems and lemmas avoided. However, very few technical results are quoted without some form of explanation, demonstration, or proof. The author, a noted expert in the field, covers a wealth of topics including simple regression, basic matrix algebra, the general linear model, distribution theory, the normal distribution, properties of least squares, unbiasedness and efficiency, eigenvalues, statistical inference in regression, t and F tests, the partitioned regression, specification analysis, random regressor theory, introduction to asymptotics, and maximum likelihood. Each of the chapters is supplied with a collection of exercises, some of which are straightforward and others more challenging. This important text presents a guide for teaching econometric methods to undergraduate and graduate students of economics, statistics, or finance. Offers proven classroom-tested material. Contains sets of exercises that accompany each chapter. Includes a companion website that hosts additional materials, a solution manual, and lecture slides. Written for undergraduates and graduate students of economics, statistics, or finance. An Introduction to Econometric Theory is an essential beginner's guide to the underpinnings of econometrics.

Linear Regression Models John P. Hoffmann, 2021-09-12 Research in social and behavioral sciences has benefited from linear regression models (LRMs) for decades to identify and understand the associations among a set of explanatory variables and an outcome variable. Linear Regression Models: Applications in R provides you with a comprehensive treatment of these models and indispensable guidance about how to estimate them using the R software environment. After furnishing some background material, the author explains how to estimate simple and multiple LRMs in R, including how to interpret their coefficients and understand their assumptions.

Several chapters thoroughly describe these assumptions and explain how to determine whether they are satisfied and how to modify the regression model if they are not. The book also includes chapters on specifying the correct model adjusting for measurement error understanding the effects of influential observations and using the model with multilevel data. The concluding chapter presents an alternative model logistic regression designed for binary or two category outcome variables. The book includes appendices that discuss data management and missing data and provides simulations in R to test model assumptions. Features: Furnishes a thorough introduction and detailed information about the linear regression model including how to understand and interpret its results test assumptions and adapt the model when assumptions are not satisfied. Uses numerous graphs in R to illustrate the model's results assumptions and other features. Does not assume a background in calculus or linear algebra rather an introductory statistics course and familiarity with elementary algebra are sufficient. Provides many examples using real world datasets relevant to various academic disciplines. Fully integrates the R software environment in its numerous examples. The book is aimed primarily at advanced undergraduate and graduate students in social behavioral health sciences and related disciplines taking a first course in linear regression. It could also be used for self study and would make an excellent reference for any researcher in these fields. The R code and detailed examples provided throughout the book equip the reader with an excellent set of tools for conducting research on numerous social and behavioral phenomena. John P Hoffmann is a professor of sociology at Brigham Young University where he teaches research methods and applied statistics courses and conducts research on substance use and criminal behavior.

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