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The examples aren't always economic, which is a small lack, but in a way Wooldridge does what he is promising to do: He introduces the reader into the methods of modern econometrics, from a very solid and thorough coverage of OLS to more advanced methods such as panel data analysis, time series (basics, unit roots, co-integration) or ILS and 2SLS (simultaneous equation models).

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After data on the relevant variables have been collected, econometric methods are used to estimate the parameters in the econometric model and to formally test hypotheses of interest. In some cases, the econometric model is used to make predictions in either the testing of a theory or the study of a policy's impact.

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Notes on Introductory Econometrics.
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Introductory Econometrics: A Modern
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Chapter 1: The Nature of Econometrics
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Introductory Econometrics: A Modern Approach (1st and 2d eds.) by Jeffrey Wooldridge.

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Introduction This vignette contains examples from every chapter of Introductory Econometrics: A Modern Approach, 6e by Jeffrey M. Wooldridge. Each example illustrates how to load data, build econometric models, and compute estimates with R. In addition, the Appendix cites good sources on using R for econometrics.

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A traditional approach to introductory econometrics would use advanced sections to explain matrix algebra and its applications in econometrics. In contrast, Wooldridge uses the advanced sections of his text to introduce recently developed statistical concepts and techniques.

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