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j 130 Computing p-Values for t Tests Forms 133 A Reminder on the Language of Classical Hypothesis Testing Models with Interaction Terms 135 Economic, or Practical, versus Statistical Significance 135 43 Confidence intervals 138 44 testing hypotheses about a Single Linear Combination of the Parameters 140 testing Multiple Linear Restrictions:

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2 Wooldridge J M, (2010), Econometric Analysis of Cross Section and Panel Data, 2nd edition, The MIT Press , Analysis of Panel Data, 3rd edition, Cambridge University Press 6 Pesaran H (ed), (2015), Time Series and Panel Data Econometrics, Oxford University Press Jakub Mućk Econometrics of Panel Data Course outline Meeting # 1 3

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12E016 Econometric Methods II Term 2 - 6 ECTS Elective Course Prof Alessandro Tarozzi and Prof Albrecht Glitz Econometric Methods II 1 Materials Panel Data Models Arellano, M (2003), Panel Data Econometrics, Oxford University Press Baltagi, B H (2005), Econometric Analysis of Panel Data, 3rd Edition, John Wiley

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Answers to Selected Exercises For Principles of Econometrics, Fourth Edition R CARTER HILL Louisiana State University WILLIAM E GRIFFITHS University of Melbourne GUAY C LIM University of Melbourne JOHN WILEY & SONS, INC New York / Chichester / Weinheim / Brisbane / ...

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25 Rudd, P, Classic Econometric Theory, Oxford, 2000 26 Myoung-jae Lee, Methods of Moments and Semiparametric Econometrics for Limited Dependent Variable Models

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### **Chapter 1 Introduction to Econometrics**

The econometric methods are generally developed for the analysis of non-experimental data The applied econometrics includes the application of econometric methods to specific branches of econometric theory and problems like demand, supply, production, investment, consumption etc The

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Founding of the Econometric Society and its journal Econometrica (1930, Ragnar Frisch and others): mathematical and statistical methods in economics Today, mathematical methods in economics (mathematical economics) are no more regarded as 'econometrics', while they continue to dominate the Econometric Society and also Econometrica

### **Department of Economics Fall 2015 University of Maryland**

Department of Economics Fall 2015 University of Maryland Econ 623 - Econometrics I (Section 0101) Econometric Methods, 4th Edition McGraw Hill, 1997 (JD) Testing Statistical Hypotheses, 3rd Edition Springer, 2005 C R Rao, Linear Statistical Inference and Its Application

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