

# Introduction To Econometrics Christopher Dougherty

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### **Econometric Methods and Applications, Volume 1 , G. S ...**

Introduction to Econometrics has been significantly revised to include new developments in the field The previous editions of this text were renowned for Maddala's clear Introduction to Econometrics , Christopher Dougherty, 2007, Business & Economics, 464 pages

### **UNIVERSITY OF DELHI DELHI SCHOOL OF ECONOMICS ...**

1 Christopher Dougherty, Introduction to Econometrics, 4th edition, OUP, Indian edition This book provides very good intuitive explanation for all the topics covered in the syllabus The appendices R9, R10, R13 provide a good explanation to the topics covered under statistical inference

### **AN INTRODUCTION TO ECONOMETRICS**

Econometrics Econometrics is concerned with the tasks of developing and applying quantitative or statistical methods to the study of economic principles Economics + Statistics = Econometrics What is "econometrics"? Econometrics is the use of statistical techniques to analyse economic data and compare with economic theory What makes Econometrics different to Statistics?

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"An introduction to regression analysis" Chicago Working Paper in Law and Economics 020 (October 1993): 4 Fitting the regression equation The regression will typically -t the line which minimizes the sum of Arthur Campbell (MIT) Introduction to Econometrics 02/16/07 19 / 19

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REVIEW: RANDOM NUMBERS AND SAMPLING THEORY 5 Rule 1 The expected value of the sum of several variables is equal to the sum of their expected values For example, if you have three random variables X, Y, and Z,  $E(X + Y + Z) = E(X) + E(Y) + E(Z)$  (R3) Rule 2 If you multiply a random variable by a constant, you multiply its expected value by the same constant

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INTRODUCTION TO ECONOMETRICS (EC212) Dr Christopher Dougherty Pre-requisites: An introductory statistics course and at least one semester of multivariate calculus, passed with respectable grades Course Objective: The objective of this course is to provide the basic knowledge of econometrics that is essential equipment for

**The International College of Economics and Finance ...**

The Fourth edition of textbook "Introduction to Econometrics" by Christopher Dougherty is the main textbook for the course The Third edition of the textbook, as well as its Russian translation can be also used The University of London Study Guide, Examination papers and Examiners'

**Econometrics**

For example, econometrics attempts to determine how much sales will increase in numerical terms if you cut the price a specific amount In other words, we will seek a numerical estimate of the slope of the demand curve, which is the first step in actually maximizing profits Textbook We will be using Introduction to Econometrics by Christopher

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