



Computer-Aided Introduction to Econometrics

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This book provides graduate students and researchers not only with a sound theoretical introduction to the topic, but allows the reader through an internet based interactive computing method to learn from theory to practice the different techniques discussed in the book. Among the theoretical issues presented are linear regression analysis, univariate time series modelling with some interesting extensions such as ARCH models and dimensionality reduction techniques.

The electronic version of the book including all computational possibilites can be viewed at http://www.xplore-stat.de/ebooks/ebooks.html



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