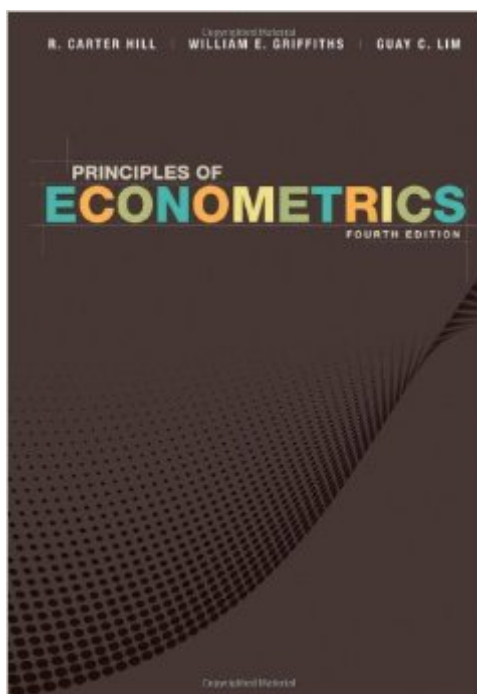


The book was found

# Principles Of Econometrics



## Synopsis

Designed to arm finance professionals with an understanding of why econometrics is necessary, this book also provides them with a working knowledge of basic econometric tools. The fourth edition has been thoroughly updated to reflect the current state of economic and financial markets. New discussions are presented on Kernel Density Fitting and the analysis of treatment effects. A new summary of probability and statistics has been added. In addition, numerous new end-of-chapter questions and problems have been integrated throughout the chapters. This will help finance professionals apply basic econometric tools to modeling, estimation, inference, and forecasting through real world problems.

## Book Information

Hardcover: 784 pages

Publisher: Wiley; 4 edition (January 4, 2011)

Language: English

ISBN-10: 0470626739

ISBN-13: 978-0470626733

Product Dimensions: 7.3 x 1.3 x 9.9 inches

Shipping Weight: 2.9 pounds (View shipping rates and policies)

Average Customer Review: 4.5 out of 5 stars [See all reviews](#) (31 customer reviews)

Best Sellers Rank: #44,471 in Books (See Top 100 in Books) #11 in [Books > Business & Money > Economics > Econometrics](#) #265 in [Books > Textbooks > Business & Finance > Economics](#)

## Customer Reviews

To start, the content of this book is the same as the US version. The only difference is the cover and the 75% cheaper price. To make sure, I bought both and returned the US version. I bought this book as a supplement to Greene (2011), which can be a bit heavy at times. Referring to this text for clearer basic explanation and examples, then advancing on with Greene was very helpful to me.

I have accounting in my bachelor degree and finance in my master degree. I am now a PhD student in applied finance so that I need econometric analysis for my PhD thesis. Further, my work as a project based consultant / advisor also requires sufficient applied econometric analysis. I like this book since the book satisfies what I need. Together with two computer supplement books (Using EViews and STATA), I learn a lot about econometric fundamentals: theory and practice (application in EViews and STATA). I find that this book is very useful for both my academic work and consulting

(practice) work. This book explains econometric principles well, direct and clear illustration so that for Non-Economics reader like me would be easy to grasp the methods in econometrics subject. Well, I realize that this textbook might not sufficient enough for advanced econometric level (like Verbeek, 2012; Greene, 2011, etc). But, in my two cent opinion, the advanced econometric level is suitable for those who want to "produce" new econometric methods, not the "consumer" of econometric methods. As I worked in the applied econometric analysis, I think this book is sufficient, regardless the "drawback" I noted. Also, the price is quite expensive :-). Perhaps, it should provide special discount for those who buy the textbook with the supplement computer books so that I could rate six-stars :-)

This book is so well written. Maybe it is the best textbook on introductory econometrics. The authors manage to present even the demanding issues (heteroskedasticity, autocorrelation etc.) as something not so complex. The explanation of every issue is exhaustive (with many examples) and very good. The book is not an advanced econometrics textbook like Greene's textbook or Wooldridge's advanced textbook, but is an excellent book for beginners. Also, an advantage of this textbook is that there are some serious time series analysis chapters. Its drawback is that there is no matrix algebra, so the multiple regression model analysis is not so generalized. I definitely recommend this book!

Read the previous edition. It is a very good intermediate level econometric book. A valuable book to have in one's library.

Some of the problem errors from the previous version are fixed in this one. It's a good author. It's a bit heavy for me in terms of easy to follow at times like the previous version. Working the book examples slowly with the software helped mostly. Not in all cases. Still, it's a text book I'm keeping for future reference.

I'm a sucker for econometrics and this book went in depth enough to keep me busy. Not for your average everyday learner that's just curious. If you want to learn, buy this. If you just need to pass a class or want a light understanding, pass.

Well written book on Applied Econometrics. Will help students and practitioners in Econometrics. Best quality of this book is presentation of the complex idea with simplicity

The electronic version of this book (which you read in the VitalSource Bookshelf software) is terrible. It scrolls incredibly slowly, so it takes a very long time to go back even just a few pages to refer to an equation or a table. I raised the issue with the publisher, who blamed the VitalSource Bookshelf software team. They pointed out that the publisher had provided a very high resolution scanned copy of the book for the electronic version. This is why it takes so long to render and hence why it scrolls so slowly. I put this to the publisher who hasn't denied that this is the problem. In addition, buying the electronic version doesn't get you any additional features. There's no interactive content. It's just a scanned copy of the book. On the website for the book is a pdf with answers to selected questions. I didn't find this that helpful, because very little working was shown for the answers. So it's up to you to work out why you got the wrong answer. No help from the authors!

[Download to continue reading...](#)

A Primer for Spatial Econometrics: With Applications in R (Palgrave Texts in Econometrics)  
Introduction to the Mathematical and Statistical Foundations of Econometrics (Themes in Modern Econometrics) Principles of Econometrics Principles of Econometrics, 4th Edition Challenges of the Muslim World, Volume 19: Present, Future and Past (International Symposia in Economic Theory and Econometrics) Introductory Econometrics: A Modern Approach (Upper Level Economics Titles) Advances in Heavy Tailed Risk Modeling: A Handbook of Operational Risk (Wiley Handbooks in Financial Engineering and Econometrics) Real Econometrics: The Right Tools to Answer Important Questions Introduction to Econometrics Using Econometrics: A Practical Guide (7th Edition) Introduction to Econometrics, Update Plus NEW MyEconLab with Pearson eText -- Access Card Package (3rd Edition) (Pearson Series in Economics) Using Econometrics: A Practical Guide (6th Edition) (Addison-Wesley Series in Economics) Introduction to Econometrics (3rd Edition) (Addison-Wesley Series in Economics) A Guide to Econometrics. 6th edition Introduction to Econometrics, Update (3rd Edition) (Pearson Series in Economics) Introductory Econometrics: A Modern Approach, 4th Edition Basic Econometrics Schaum's Outline of Statistics and Econometrics, Second Edition (Schaum's Outlines) Using Econometrics: A Practical Guide 6th (sixth) Edition by Studenmund, A.H. published by Pearson (2010) Econometrics

[Dmca](#)