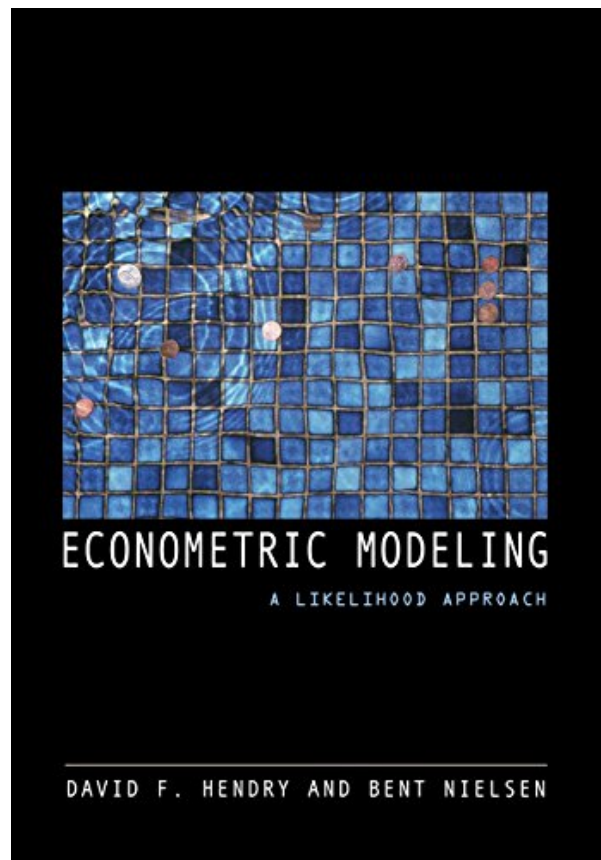
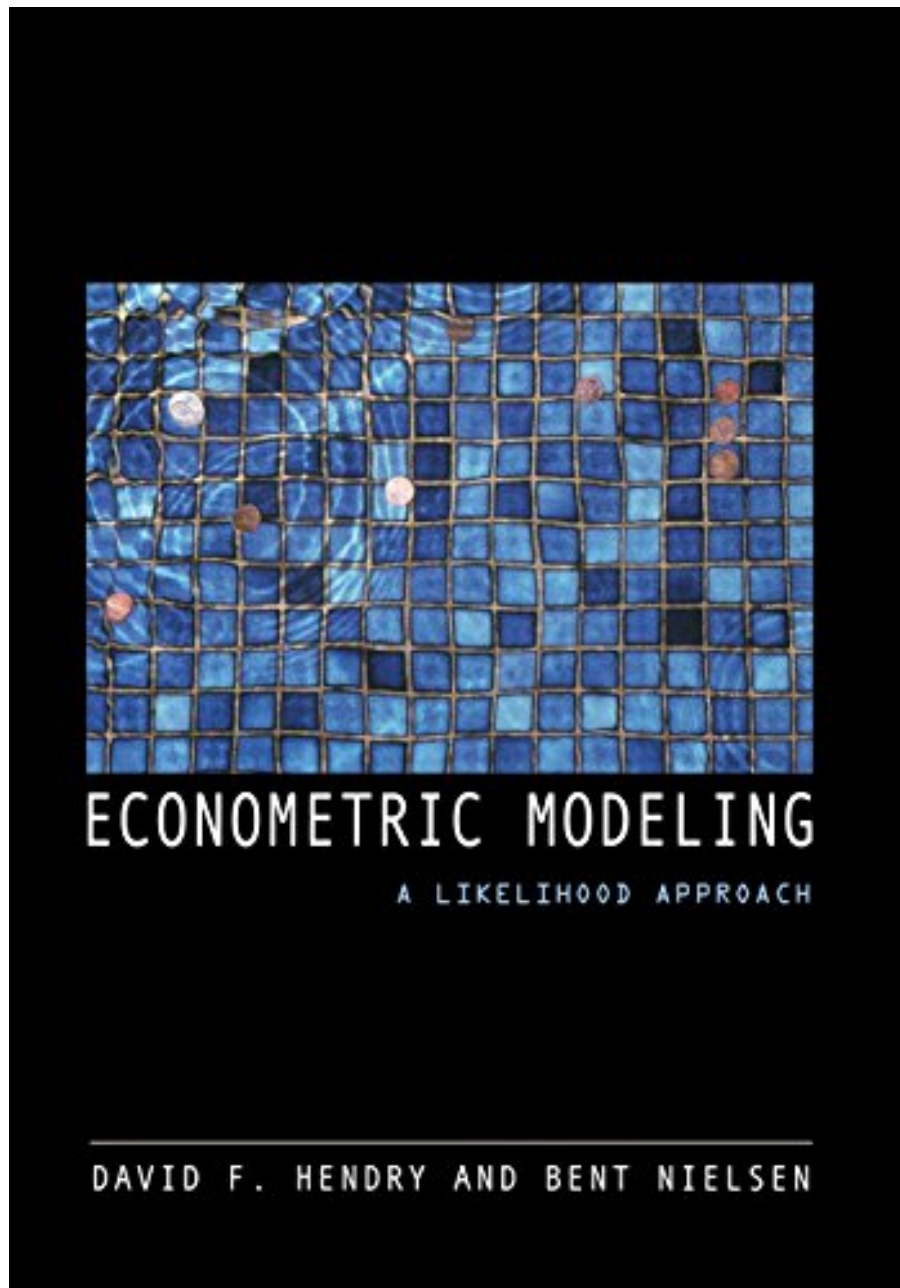


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Fantastic Introduction to Statistical Modeling for Practitioners

By LostInTokyo

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Look at the preview for a list of topics, starting from basic topics (The Bernoulli Model, Inference in the Bernoulli Model, A First Regression Model, The Logit Model, The Two-Variable Regression Model, etc...) to advanced topics (Non-Stationary Time Series, Cointegration, Monte Carlo Simulation Experiments, Automatic Model Selection, Structural Breaks, Forecasting). Nice problem sets are included at the end of each chapter.

The proofs definitely lack the rigor required by pure mathematicians, but for practitioners, this text is perfect for an advanced undergraduate course in Econometrics. Students who have had probability and calculus will find the perfect level of mathematics and pace of exposition to gain a solid introduction to the statistics required for modeling. If you combine this book with another text on statistical software packages like R, you will be ready to do some hands on Econometric Modeling.

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