Winker

Exercise Book Advanced Econometrics

This exercise book is aimed at students and teachers of econometrics and related subjects. It offers the opportunity to deepen theoretical and applied skills in econometrics at master level by solving different types of exercises. The book offers exercises in the areas of principles of econometric modeling, different classes of estimators and their properties, inference on estimated parameters and on model assumption, modeling of panel data and discrete and censored dependent variables. The mix of single choice questions, and open questions that address both formal aspects and interpretation of empirical findings makes the exercise book particularly clear and interesting.

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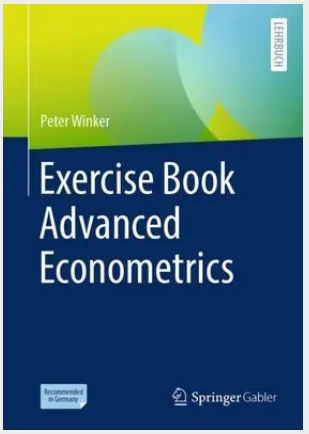

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