

BRIEF CONTENTS

Chapter 1	The Nature of Econometrics and Economic Data	1
PART 1: Regression Analysis with Cross-Sectional Data		19
Chapter 2	The Simple Regression Model	20
Chapter 3	Multiple Regression Analysis: Estimation	64
Chapter 4	Multiple Regression Analysis: Inference	110
Chapter 5	Multiple Regression Analysis: OLS Asymptotics	160
Chapter 6	Multiple Regression Analysis: Further Issues	178
Chapter 7	Multiple Regression Analysis with Qualitative Information: Binary (or Dummy) Variables	217
Chapter 8	Heteroskedasticity	258
Chapter 9	More on Specification and Data Issues	293
PART 2: Regression Analysis with Time Series Data		331
Chapter 10	Basic Regression Analysis with Time Series Data	332
Chapter 11	Further Issues in Using OLS with Time Series Data	368
Chapter 12	Serial Correlation and Heteroskedasticity in Time Series Regressions	398
PART 3: Advanced Topics		431
Chapter 13	Pooling Cross Sections Across Time: Simple Panel Data Methods	432
Chapter 14	Advanced Panel Data Methods	466
Chapter 15	Instrumental Variables Estimation and Two Stage Least Squares	490
Chapter 16	Simultaneous Equations Models	530
Chapter 17	Limited Dependent Variable Models and Sample Selection Corrections	559
Chapter 18	Advanced Time Series Topics	606
Chapter 19	Carrying Out an Empirical Project	650
CHAPTER APPENDICES		
Appendix 2A		678
Appendix 3A		680
Appendix 5A		684
Appendix 6A		685
Appendix 13A		686
Appendix 14A		689
Appendix 15A		692
Appendix 17A		694
Appendix 17B		695

APPENDICES

Appendix A	Basic Mathematical Tools	697
Appendix B	Fundamentals of Probability	716
Appendix C	Fundamentals of Mathematical Statistics	749
Appendix D	Summary of Matrix Algebra	790
Appendix E	The Linear Regression Model in Matrix Form	801
Appendix F	Answers to Chapter Questions	815
Appendix G	Statistical Tables	825
References		832
Glossary		838
Index		856

