Brief Contents

OLS Asymptotics 149

Chapter 1	The Nature of Econometrics and Economic Data	Prefac
PART 1:	Regression Analysis with Cross-Sectional Data	19
Chapter 2	The Simple Regression Model	20
Chapter 3	Multiple Regression Analysis: Estimation	60
Chapter 4	Multiple Regression Analysis: Inference	105
Chapter 5	Multiple Regression Analysis: OLS Asymptotics	149
Chapter 6	Multiple Regression Analysis: Further Issues	166
Chapter 7	Multiple Regression Analysis with Qualitative Information: Binary (or Dummy) Variables	205
Chapter 8	Heteroskedasticity	243
Chapter 9	More on Specification and Data Issues	274
PART 2:	Regression Analysis with Time Series Data	311
Chapter 10	Basic Regression Analysis with Time Series Data	312
Chapter 11	Further Issues in Using OLS with Time Series Data	344
Chapter 12	Serial Correlation and Heteroskedasticity in Time Series Regressions	372
PART 3:	Advanced Topics	401
Chapter 13	Pooling Cross Sections Across Time: Simple Panel Data Methods	402
Chapter 14	Advanced Panel Data Methods	434
Chapter 15	Instrumental Variables Estimation and Two Stage Least Squares	461
Chapter 16	Simultaneous Equations Models	499
Chapter 17	Limited Dependent Variable Models and Sample Selection Corrections	524
Chapter 18	Advanced Time Series Topics	568
Chapter 19	Carrying Out an Empirical Project	605
APPEND	ICES IN A NOISE IN THE REPORT OF A NOISE IN THE REPORT OF A NOISE IN	
Appendix A	Basic Mathematical Tools	628
Appendix B	Fundamentals of Probability	645
Appendix C	Fundamentals of Mathematical Statistics	674
Appendix D	Summary of Matrix Algebra	709
Appendix E	The Linear Regression Model in Matrix Form	720
Appendix F	Answers to Chapter Questions	734
Appendix G	Statistical Tables	743
References		750
Glossary	and ranne parts 610 85-0 8-4 Confidence Internetics Bills Souther Section 5.4	756
Index		771
	A CONTRACTOR OF	

iii