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a textbook which emphasises clarity of exposition and simplification of the mathematical presentation of topics assumes only college algebra and introductory statistics since the greatest attention is given to the economic aspects of econometrics journal of economic literature

econometric issues have provoked a lively and sometimes adversarial debate in the economics profession the excitement and intellectual vitality of that debate is captured here for the reader in a lucid overview of econometric approaches describing their advantages and limitations this ambitious book focuses on the underlying methodological issues rather than concentrating

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this is a textbook designed for undergraduate and graduate students and is the result of the author s more than twenty years of involvement with econometrics as both teacher and researcher it contains theory problems and answers many of which have already been tested extensively in classrooms and tutorials and then refined for the book it includes the following topics single equation regressions dummy and limited dependent variable models simultaneous equations models dynamic regression models unit roots cointegration and error correction models aggregation over time issues forecasting and panel data models the book does not attempt to duplicate the many standard econometrics books rather it supplements them by focusing exclusively on theoretical and empirical exercises in a systematic way although much of the material has a caribbean flavour its rigorous and clear presentation will appeal to students and teachers worldwide

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