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Applied Econometrics Lecture 1: Introduction Måns Söderbom Department of Economics, University of Gothenburg 1 September 2009

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Note: Compared to the notes circulated in class, I have corrected a few spelling mistakes and the formula for robust variance. /ms

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### AN INTRODUCTION TO APPLIED ECONOMETRICS

(Lecture notes ...)

Lecture note. a) GENERAL REQUIREMENTS The Applied Econometrics Paper should present an empirical analysis of a well-formed and well-motivated economic issue. 1 Econometrics: Theory and Applications with EViews provides a broad introduction to. pdf. Asteriou Hall Applied Econometrics . Lecture note can be found here.

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1. Chapter 1 Introduction to Econometrics.

Econometrics deals with the measurement of economic relationships. It is an integration of economics, mathematical economics and statistics with an objective to provide numerical values to the parameters of economic relationships. The relationships of economic theories are usually expressed in mathematical forms and combined with empirical economics.

Chapter 1 Introduction to Econometrics

For year 2 undergraduates, presumes some previous introductory study of statistics and calculus. Materials include PPT slides and video recording of lectures. The course follows the author's textbook and is relatively unmathematical in its approach. Introduction to Econometrics: Econmet [U13783]

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Introduction: Econometrics My View: In general, a series of scientific methods to searching for economic logics from data. It could include two jobs Making a causal inference, such as Testing economic theories. Estimating causal effects. Using data to give policy recommendations. Forecasting or predicting future values More and more prevalence in

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