

Summer 2018 examination

EC220

Introduction to Econometrics

2017/18 syllabus only – not for resit candidates

Instructions to candidates

This paper contains **TWO** sections. **Section A** contains **ONE** question related to Michaelmas Term and **Section B** contains **THREE** questions related to Lent Term. Answer **ALL** questions.

Section A carries 1/3 of the overall summer examination mark.

Section B carries 2/3 of the overall summer examination mark.

Allocate your time accordingly.

Time Allowed **Reading Time:** *15 minutes*
Writing Time: *3 hours*

You are supplied with: *Murdoch & Barnes Statistical Tables (4th ed.)*
Table A5 Durbin-Watson d-statistic

You may also use: *No additional materials*

Calculators: *Calculators **are** allowed in this examination*

Lse Ec220 Introduction To Econometrics 2004 Exam

Lawrence R. Klein



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Introduction to Econometrics James H. Stock, Mark W. Watson, 2003 Designed for a first course in introductory econometrics Introduction to Econometrics reflects modern theory and practice with interesting applications that motivate and match up with the theory to ensure students grasp the relevance of econometrics Authors James H Stock and Mark W Watson integrate real world questions and data into the development of the theory with serious treatment of the substantive findings of the resulting empirical analysis

Introductory Econometrics P. J. Dhrymes, 2012-12-06 This book has taken form over several years as a result of a number of courses taught at the University of Pennsylvania and at Columbia University and a series of lectures I have given at the International Monetary Fund Indeed I began writing down my notes systematically during the academic year 1972 1973 while at the University of California Los Angeles The diverse character of the audience as well as my own conception of what an introductory and often terminal acquaintance with formal econometrics ought to encompass have determined the style and content of this volume The selection of topics and the level of discourse give sufficient variety so that the book can serve as the basis for several types of courses As an example a relatively elementary one semester course can be based on Chapters one through five omitting the appendices to these chapters and a few sections in some of the chapters so indicated This would acquaint the student with the basic theory of the general linear model some of the problems often encountered in empirical research and some proposed solutions For such a course I should also recommend a brief excursion into Chapter seven logit and probit analysis in view of the increasing availability of data sets for which this type of analysis is more suitable than that based on the general linear model

An Introduction to Econometrics, 2013 Introductory Econometrics with Applications Ramu Ramanathan, 1995 Offers an ideal combination of econometric theory and hands on practical training for undergraduate and graduate courses The authors ambition is to provide realistic applications without sacrificing theoretical underpinnings He uses a logical step by step approach to walk readers through numerous real world examples of model specification estimation and hypothesis testing The book also succeeds at being self contained By including background information on mathematics probability statistics and software applications readers have all the information they need in one place

Introductory Econometrics Jeffrey M. Wooldridge, 2000 The author uses a systematic approach that is motivated by the major problems facing applied researchers and uses methods that are not available in other textbooks Wooldridge provides separate treatments of cross section and time series analysis

Introductory Econometrics Kenneth Frank Wallis, 1972 **Econometrics Exams, Puzzles & Problems** Edward Tower, 1990 *Introductory Econometrics* Jeffrey M. Wooldridge, 2014 **Pearson Etext Introduction to Econometrics -- Access Card** James Stock, Mark Watson, 2020-06-03 *Introduction to Econometrics* Christopher Dougherty, 2007 Dougherty provides a step by step introductory guide to the core areas of this demanding subject The book includes new material on specification tests binary choice models tobit analysis and unit root tests and

cointegration **An Introduction to Econometrics** Lawrence R. Klein,1969 *Introductory Econometrics* Kenneth F. Wallis,1973 **Introductory Econometrics** Jeffrey M. Wooldridge, **Introduction to Econometrics** ,2016 **An Introduction to Econometrics** Alan Arthur Walters,1977 **An Introduction to Econometrics** Lawrence Robert Klein,1967 *Introduction to Econometrics* R. Carter Hill,Guay C. Lim,William E. Griffiths,2018

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