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The examples aren't always economic, which is a small lack, but in a way Wooldridge does what he is promising to do: He introduces the reader into the methods of modern econometrics, from a very solid and thorough coverage of OLS to more advanced methods such as panel data analysis, time series (basics,

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Textbook: Required. Wooldridge, Jeffrey

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After data on the relevant variables have been collected, econometric methods are used to estimate the parameters in the econometric model and to formally test hypotheses of interest. In some cases, the econometric model is used to make predictions in either the testing of a theory or the study of a policy's impact.

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Chapter 1: The Nature of Econometrics  
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