Advanced Econometrics by Elisabeth Rosenthal: A Comprehensive Review



Advanced Econometrics by Elisabeth Rosenthal

★★★★★ 4.7 out of 5
Language : English
File size : 15712 KB
Text-to-Speech : Enabled
Screen Reader : Supported
Enhanced typesetting : Enabled
Print length : 544 pages



Advanced Econometrics by Elisabeth Rosenthal is a comprehensive and up-to-date textbook on the latest econometric methods. The book is written in a clear and concise style, making it accessible to students with a strong foundation in econometrics. Rosenthal provides a thorough overview of the latest developments in econometric theory and practice, and she includes numerous examples and exercises to help students learn the material.

The book is divided into three parts. The first part covers the basics of econometrics, including topics such as regression analysis, hypothesis testing, and confidence intervals. The second part covers more advanced topics, such as time series analysis, panel data, and causal inference. The third part of the book provides an overview of some of the most recent developments in econometrics, such as machine learning and big data.

Advanced Econometrics is an essential textbook for students who are interested in learning the latest econometric methods. The book is also a valuable resource for researchers who are looking for a comprehensive overview of the field.

Key Features

* Comprehensive coverage of the latest econometric methods * Clear and concise writing style * Numerous examples and exercises * Up-to-date coverage of recent developments in econometrics

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Chapter 5: Time Series Analysis * Chapter 6: Panel Data * Chapter 7:
Causal Inference * **Part 3: Recent Developments in Econometrics** *
Chapter 8: Machine Learning * Chapter 9: Big Data

About the Author

Elisabeth Rosenthal is a professor of economics at the University of California, Berkeley. She is a leading expert in econometrics, and she has published extensively in top academic journals. Rosenthal is also a recipient of the Frisch Medal, which is the highest award in econometrics.

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