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I used the 2003 edition. This book is a reference in econometrics; it has many examples with real data from econometrics articles. If you are a beginner in econometrics you will need some effort to the way Greene presents the thinks. The matrix presentation requires advance math skills.

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Econometrics I - New York University

1 WILLIAM H. GREENE Stern School of Business August, 2019 EDUCATION Ph.D. Econometrics, 1976, University of Wisconsin, Madison (The Structure of Production in the U.S. Electric Power Industry) M.A. Economics, 1974, University of Wisconsin, Madison

WILLIAM H. GREENE

While students may have only limited exposure to econometrics, I shall allocate parts of the course on regression mode specification and testing as is covered in Stock and Watson (2007). They are extremely useful in real empirical analysis. Textbook William H. Greene, EconometricAnalysis, 6th ed., 2008 New Jersey: Prentice Hall Reference Books

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