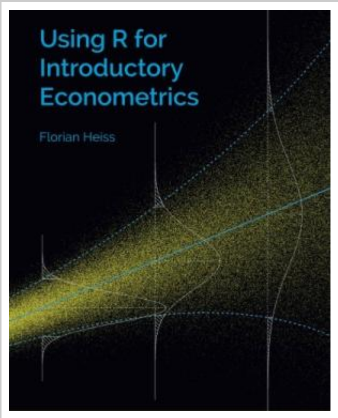

Using R for Introductory Econometrics

By Florian Heiss

CreateSpace Independent Publishing Platform. Paperback. Condition: New. This item is printed on demand. 354 pages. Dimensions: 10.0in. x 8.0in. x 0.8in.This book introduces the popular, powerful and free programming language and software package R with a focus on the implementation of standard tools and methods used in econometrics. Unlike other books on similar topics, it does not attempt to provide a self-contained discussion of econometric models and methods. Instead, it builds on the excellent and popular textbook Introductory Econometrics by Jeffrey M. Wooldridge. It is compatible in terms of topics, organization, terminology and notation, and is designed for a seamless transition from theory to practice. The first chapter provides a gentle introduction to R, covers some of the topics of fundamental statistics and probability, and introduces Monte Carlo simulation as an additional tool. The other chapters have the same names and cover the same material as the respective chapters in Wooldridges textbook. Assuming the reader has worked through the material discussed there, this book explains and demonstrates how to implement everything in R and replicates many textbook examples. We also open some black boxes of the built-in functions for estimation and inference by directly applying the formulas known from the...

Reviews

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