ECONOMETRICS TEXTS

The following is an incomplete list of econometrics texts. The degree of difficulty is increasing from I to III.

Level I

Gujarati, D., *Essentials of Econometrics*, McGraw Hill, 1998.
Hu, T., *Econometrics. An Introductory Analysis*, University Park Press, 1982.
Johnson, Jr. A.C., M.B. Johnson, and R.C. Buse, *Econometrics,* Basic and Applied, Macmillan, 1987.
Katz, D.A., *Econometric Theory and Applications*, Prentice-Hall, 1982.
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Kennedy, P., A Guide to Econometrics, MIT Press, 1998.
Ramanathan, R. *Introductory Econometrics with Applications*, Harcourt Brace Jovanovich, 1997.
Thomas, R.L., *Introductory Econometrics*, Theory and Applications, Longman, 1993.
Wallace, T.D., and J.L. Silver, *Econometrics*, An Introduction, Addison-Wesley, 1988.
Wonnacott, R.J., and T.H. Wonnacott, Econometrics, Wiley, 1979.

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Christ, C., Econometric Models and Methods, Wiley, 1966.
Goldberger, A.S., Econometric Models, Techniques, and Applications, Prentice-Hall, 1995.
Gujarati, D.N., Basic Econometrics, McGraw Hill, 1999.
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Davidson, J., Stochastic Limit Theory. Oxford: Oxford University Press, 1994.

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Fomby, T., Hill, R.C., and Johnson, S.R., Advanced Econometric Methods, Springer-Verlag, 1984.

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Rothenberg, T.J., Efficient Estimation with A Priori Information, Yale University Press, 1973.

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Schmidt, P., *Econometrics*, Dekker, 1976.

Theil, H., Principles of Econometrics, Wiley, 1971.

White, H., Asymptotic Theory for Econometricians, Academic Press, 1984.

White, H., Estimation, Inference and Specification Analysis, Cambridge University Press, 1996.

REFERENCES FOR THE ANALYSIS OF PANEL DATA AND SPATIAL DATA

The following is an incomplete list of texts that focus on the econometric/statistical analysis of panel data and spatial data.

Anselin, L., Spatial Econometrics: Methods and Models, Kluwer, 1988.
Arrelano, M., Panel Data Econometrics, Oxford University Press, 2002.
Baltagi, B.H., Econometric Analysis of Panel Data, Wiley, 2001.
Cliff, A., and J. Ord, Spatial Autocorrelation, Pion, 1973.
Cliff, A., and J. Ord, Spatial Processes, Models and Applications, Pion, 1981.
Hsiao, C., Analysis of Panel Data, Cambridge University Press, 1990.
Wooldridge, J.M., Econometric Analysis of Cross Section and Panel Data, MIT Press, 2001.

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The following is an incomplete list of texts that focus on the econometric/statistical analysis of time series.

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Whittle, P. Prediction and Regulation of Linear Least Squares Methods. Basil Blackwell, 1984.
Yaglom, A.M. An Introduction to the Theory of Stationary Random Functions. Dover, 1962.

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Griliches, Z., and M.D. Intriligator, Handbook of Econometrics, Vol. 1-3, North-Holland, 1983, 1984, 1986.
Engle, R.F., and D.L. McFadden, Handbook of Econometrics, Vol. 4, North-Holland, 1994.
Heckman, J., and E. Leamer, Handbook of Econometrics, Vol. 5, North-Holland, 2001.
Baltagi, B.(ed.), *A Companion in Theoretical Econometrics*, Basil Blackwell, 2001

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Phillips, P.C.B., and M.R. Wickens, Exercises in Econometrics, Vol. I & II, Allen/Ballinger, 1978.
Berndt, E.R., The Practice of Econometrics: Classic and Contemporary, Addison-Wesley, 1991.