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Stock J, Watson MW. Introduction to Econometrics. New York: Prentice Hall; 2003.

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Introduction to Econometrics | Econometrics | General

Arthur Campbell (MIT) Introduction to Econometrics 02/16/07 16 / 19 Goodness of \hat{t} (R-squared) The goodness of \hat{t} measure R^2 is a measure of the extent to which

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This is a decent undergraduate econometrics textbook, but I think that "Introductory Econometrics: A Modern Approach" by Jeffrey Wooldridge is a much better choice for learning econometrics. For this book, the Introduction to Econometrics website provides some useful links and resources.

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Introduction to Econometrics - Thi Nguy

Stock and Watson (2014). For reference, some of the basic tools of matrix algebra and probability inequalities are reviewed in the Appendix. For students wishing to deepen their knowledge of matrix algebra in relation to their study of econometrics, I recommend Matrix Algebra by Abadir and Magnus (2005).

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Chapter 3

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Preface This book is intended for a first year graduate course in econometrics. Courses requiring matrix algebra as a pre-requisite to econometrics can start with Chapter 7.

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