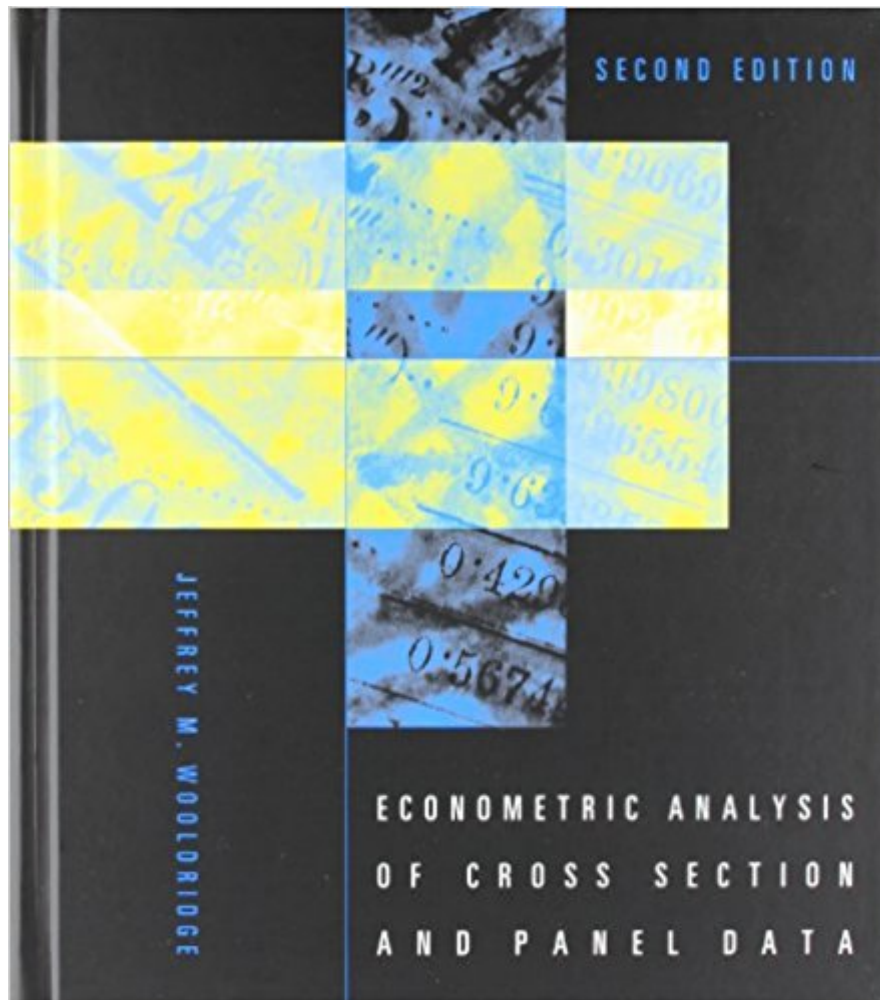


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Econometric Analysis Of Cross Section And Panel Data (MIT Press)



Synopsis

The second edition of this acclaimed graduate text provides a unified treatment of two methods used in contemporary econometric research, cross section and data panel methods. By focusing on assumptions that can be given behavioral content, the book maintains an appropriate level of rigor while emphasizing intuitive thinking. The analysis covers both linear and nonlinear models, including models with dynamics and/or individual heterogeneity. In addition to general estimation frameworks (particular methods of moments and maximum likelihood), specific linear and nonlinear methods are covered in detail, including probit and logit models and their multivariate, Tobit models, models for count data, censored and missing data schemes, causal (or treatment) effects, and duration analysis. Econometric Analysis of Cross Section and Panel Data was the first graduate econometrics text to focus on microeconomic data structures, allowing assumptions to be separated into population and sampling assumptions. This second edition has been substantially updated and revised. Improvements include a broader class of models for missing data problems; more detailed treatment of cluster problems, an important topic for empirical researchers; expanded discussion of "generalized instrumental variables" (GIV) estimation; new coverage (based on the author's own recent research) of inverse probability weighting; a more complete framework for estimating treatment effects with panel data, and a firmly established link between econometric approaches to nonlinear panel data and the "generalized estimating equation" literature popular in statistics and other fields. New attention is given to explaining when particular econometric methods can be applied; the goal is not only to tell readers what does work, but why certain "obvious" procedures do not. The numerous included exercises, both theoretical and computer-based, allow the reader to extend methods covered in the text and discover new insights.

Book Information

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Customer Reviews

I highly recommend this book for graduate classes in econometrics. We have used it at MIT and the students find it extremely helpful. Wooldridge covers topics in a highly readable and insightful way. (Jerry Hausman, John and Jennie S. MacDonald Professor of Economics, MIT) In this leading econometrics textbook, Wooldridge offers a very good explanation of the basics of the field--making it a great resource for econometrics students -- and a contemporary treatment of many important topics, making it a wonderful reference for researchers as well. The new edition provides clear explanations of many recent developments. (Whitney Newey, Jane Berkowitz Carlton and Dennis William Carlton Professor of Microeconomics, MIT) This second edition provides a comprehensive, accessible, and updated treatment of cross section and panel data methods. The book is full of useful insights, applications, and worked problems. It will serve as an invaluable textbook and reference for graduate students and researchers alike. (Richard Blundell, Institute for Fiscal Studies, University College London)

Jeffrey M. Wooldridge is University Distinguished Professor of Economics at Michigan State University and a Fellow of the Econometric Society.

Wooldridge has long been my first go-to source for looking up the details of an econometrics method, and I immediately bought the second edition when I saw there was one. I can spend hours working my way through it, writing out the key equations on my marker board, and come away feeling much more confident that I know what I'm doing. I envy the reviewers who call the book intuitive or an introduction. I cannot imagine using this book as an introductory textbook even at the doctoral level. This book is invaluable for someone who already has a good understanding of econometrics and wants a lot of detail and guidance in one place. I wouldn't want to live without it. But I don't think I would have been ready for it until after the second class in my doctoral econometrics sequence, or possibly the third. Several reviewers have complained about the lack of graphs. I haven't missed them, because the equations and text are very clear.

A difficult read in spots, but a classic reference for these topics.

This is a great book for those who need details and explanations on "why things work a certain way", not just a manual of what kind of analysis to run. I bought it as a reference after reading the material on panel regression. It may be a little dense but it offers such a wealth of information that it is a must for anyone who needs to use statistics to analyze economic and business data.

As a student of Jeff's so I might be a little biased but I think he is a great instructor and econometrician. He attends seminars and interacts with various researchers tackling numerous problems lending his books and his work a very practical and useful perspective. Even if this book were as expensive as other PhD econometric books I would highly recommend it. However, as that it is 1/3 to 1/4 the price of other textbooks I think it is an exceptional deal.

very classical book~

Great book

Useful

How can I review something that will take me years to digest? So far I have used the book as a reference (e.g. to find out how/why to run a Wu-Hausman test) and Wooldridge's explanations are clear without leaving out important detail. As a PhD student, I'm looking forward to the next couple of years of getting oddly intimate with this book. (I knocked off one star because there are no images, graphs, and tables. Even Greene's Econometric Analysis has visual aids - not sure why Wooldridge couldn't come up with any)

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