

## An Introduction To Modern Econometrics Using Stata

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The modern approach to econometrics drops the normality assumption and simply assumes that the uiare independent draws from an identical distribution (i.i.d.).6 Using the normality assumption, we were able to derive the exact finite-sample distribution of the OLS estimator.

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An Introduction to Modern Econometrics Using Stata, by Christopher F. Baum, successfully bridges the gap between learning econometrics and learning how to use Stata.

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Christopher Baum's "An Introduction to Modern Econometrics Using Stata" is simply the best econometrics text for applied economists I have ever read. It reviews most major topics in econometrics in a concise manner and shows how to treat these issues using Stata.

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An Introduction to Modern Econometrics Using Stata can serve as a supplementary text in both undergraduate- and graduate-level econometrics courses, and the book's examples will help students quickly become proficient in Stata. The book is also useful to economists and businesspeople wanting to learn Stata by using practical examples.

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