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内容概要

本书从计量经济学的使用者的视角来讲授计量经济学的基础知识。 全书按照所分析数据的类型不同而把计量经济学分为横截面数据篇和时间序列数据篇。 本书的第一篇,便是在随机抽样的假定下,对横截面数据进行多元回归分析的问题。 在第2章简要介绍简单回归模型之后,便直接开始进行多元回归分析。 多元回归分析也是从估计和推断的基本程序出发,逐步过渡到对OLS的渐近性质、回归元的选择、定 性因变量模型等专题的讨论,最后又对异方差性、模型误设和数据缺失等违背经典假定的极端情形进 行了深入探讨,从而使学生能深刻理解在各种复杂的研究环境中如何利用多元回归分析技术。 本书语言简明,计量理论与实际案例配合得当,非常适用于经济学、管理学、政治学、社会学等人 文社会科学专业本科生一学期计量经济学课程教材。



作者简介

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自1991年受聘密歇根州立大学学校杰出教授以来,在计量经济学期刊上发表专业论文20多篇,出版两 本颇有影响的教材(另一本是《横截面数据与综列数据的计量分析》)。

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Chapter 1 discusses the scope of econometriCS and raises general issues that result from the application of econometric methods . Section 1 . 3 examines the kinds of data sets that are used in business , economics , and other social sciences . Section1 . 4 provides an intuitive discussion of the difficulties associated with the inference of causality in the social sciences . 1 . 1 WHAT IS ECONOMETRICS? Imagine that you are hired by your state government to evaluate the effectiveness of a publicly funded job training program . Suppose this program teaches workers various ways to use computers in the manufacturing process. The twenty— week program offers courses during nonworking hours . Any hourly manufacturing worker may participate, and enrollment in all or part of the program is voluntary. You are to determine what . if any , effect the training program has on each worker'S subsequent hourly wage . Now, suppose you work for an investment bank . You are to study the returnsondif-ferent investment strategies involving short—term U.S. treasury bills to decide whether they comply with implied economic theories. The task of answering such questions may seem daunting at first. At this point, you may only have a Vague idea of the kind of data you would need to collect. By the end of this introductory econometrics course, you should know how to use econo—metric methods to formally evaluate a job training program or to test a simple eco— nomic theory . EconometriCS is based upon the development of statistical methods for estimatingeconomic relationships, testing economic theories, and evaluating and implementinggovemment and business policy. The most common application of econometriCS iS theforecasting of such important macroeconomic variables as interest rates, inflation rates, and gross domestic product. While forecasts of economic indicators are highly visibleand often widely published

, econometric methods Can be used in economic areas thathave nothing to do with macroeconomic forecasting

. For example, we will study the effects of political campaign expenditures on voting outcomes. We will consider the effect of school spending on student performance in the field of education. In addition. we willlearn how to use econometric methods for forecasting economic time series. Econometrics has evolved as a separate discipline from mathematical statistics because the former focuses on the problems inherent in collecting and analyzing nonex—perimental economic data. Nonexperimental data are not accumulated through con~oHed experiments on individuals, firms, or segments of the economy. (Nonexperimental data are sometimes called observational data to emphasize the fact that the researcher is passive collector of the data. 1 Experimental data are often collected in laboratory envi—ronments in the natural sciences, but they are much more difficult to obtain in the socialsciences. ile some social experiments can be devised, it is often impossible, prohibi-tively expensive, or morally repugnant to conduct the kinds of controlled experiments that would be needed to address economic issues. We give some specific examples of the dif-ferences between experimental and nonexperimental data in Section 1.4. Naturally_o

econometricians have borrowed from mathematical statisticians when—ever possible . The method of multiple regression analysis is the mainstay in both fields , but its focus and interpretation can differ markedly . In addition , economists havedevised new techniques to deal with the complexities of economic data and to test thepredictions of economic theories . 1 . 2 STEPS IN EMPIRICAL ECONOMIC ANAI-YSiSEconometric methods are relevant in virtually every branch of applied economics . Theycome into play either when we have an economic theory to test or when we have a rela—tionship in mind that has some importance for business decisions or policy analysis . An empirical analysis uses data to test a theory or to estimate a relationship . How does one go about structuring an empirical economic analysis?Itmay seem obvi—OUS . but it is worth emphasizing that the first step in any empirical analysis is the carefulformulation of the question of interest . The question might deal with testing a certain aspect of an economic theory,or it might pertain to testing the ef_fects of a government policy . Inprinciple , econometric methods can be used to answer a wide range of questions . In some cases , especially those that involve the testing of economic theories , a for-mal economic model is constructed . An economic model consists of mathematical equations that describe various relationships . Economists are well-known for theirbuilding of models to describe a vast array of behaviors . For example . in

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intermediate microeconomics, individual consumption decisions, subject to a budget constraint, are described by mathematical models. The basic premise underlying these models is util-fty maximization. The assumption that individuals make choices to maximize their well-being, subject to resource constraints, gives us a very powerful framework for creatingtractable economic models and making clear predictions. In the context of consumption decisions, utility maximization leads to a set of demand equations. In a demand equa—tion , the quantity demanded of each commodity depends on the price of the goods, the price of substitute and complementary goods, the consumer's income, and the individ—ual's characteristics that affect taste. These equations can form the basis of an econo—metric analysis of consumer demand. Economists have used basic economic tools, such as the utility maximization frame—work, to explain behaviors that at first glance may appear to be noneconomic in nature. A classic example is Becker's (1968) economic model of criminal behavior. ……



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