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What is 'econometrics'? Barry Reilly - Professor of Econometrics at  
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Econometric Theory and Methods. Russell Davidson and James G. MacKinnon. Publication Date - October 2003. ISBN: 9780195123722. 768 pages Hardcover 6-1/8 x 9-1/4 inches Retail Price to Students: \$187.95. This book provides a unified treatment of modern econometric theory and practical econometric methods.

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Methods, Oxford University Press, New York. Related Links: Book website. Davidson, Russell and James MacKinnon. Estimation and Inference in Econometrics. Oxford University Press, 1993. Related Links: Updates to the book

## Russell Davidson | Economics - McGill University

The principal textbook for the course is Econometric Theory and Methods, Russell Davidson and James G. MacKinnon, Oxford University Press. An older, and more advanced, book by the same authors and the same publisher is Estimation and Inference in Econometrics.

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tion method that is most commonly used with regression models, namely, least squares. This estimation method is derived by using the method of moments, which is a very general principle of estimation that has many applications in econometrics. The most elementary type of regression model is the simple linear regression

## Regression Models

Econometric Theory and Methods Hardcover – 20 Nov. 2003 by Russell Davidson (Author)

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The first, minor one, is that its treatment of time series methods is too short, and unlike the rest of the book tries to trade off depth for

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