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By Christian Kleiber, Achim Zeileis

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Here is the first book on applied econometrics using the R system for statistical computing and graphics. It presents hands-on examples for a wide range of models, from classical linear regression models for cross-section to recent semiparametric extensions.

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Applied Econometrics with R (Use R!) By Christian Kleiber, Achim Zeileis Bibliography

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Editorial Review

Review

Researchers in quantitative social sciences in general, and econometrics in particular, have often favored scripting languages such as GAUSS or Stat, or packages such as EViews. Introducing R to this particular audience could therefore be a well-appreciated title among the growing number of publications about R.... So, is this a good introduction of R for econometricians? Absolutely? with a well-rounded selection of available methodologies, both classic and current, and a good focus on introducing graphical methods, as well as gently covering more novel and therefore less familiar approaches, it fulfills its task with aplomb. The writing style is conversational without being shallow. (Dirk Eddelbuettel, Journal of Statistical Software, February 2009, Vol. 29, Book Review 14)

From the Back Cover

This is the first book on applied econometrics using the R system for statistical computing and graphics. It presents hands-on examples for a wide range of econometric models, from classical linear regression models for cross-section, time series or panel data and the common non-linear models of microeconometrics such as logit, probit and tobit models, to recent semiparametric extensions. In addition, it provides a chapter on programming, including simulations, optimization, and an introduction to R tools enabling reproducible econometric research.

An R package accompanying this book, AER, is available from the Comprehensive R Archive Network (CRAN) at <http://CRAN.R-project.org/package=AER>.

It contains some 100 data sets taken from a wide variety of sources, the full source code for all examples used in the text plus further worked examples, e.g., from popular textbooks. The data sets are suitable for illustrating, among other things, the fitting of wage equations, growth regressions, hedonic regressions, dynamic regressions and time series models as well as models of labor force participation or the demand for health care.

The goal of this book is to provide a guide to R for users with a background in economics or the social sciences. Readers are assumed to have a background in basic statistics and econometrics at the undergraduate level. A large number of examples should make the book of interest to graduate students, researchers and practitioners alike.

Christian Kleiber is Professor of Econometrics and Statistics at Universität Basel, Switzerland. Achim Zeileis is Assistant Professor in the Dept. of Statistics and Mathematics at Wirtschaftsuniversität Wien, Austria. R users since version 0.64.0, they have been collaborating on econometric methodology in R, including several R packages, for the past eight years.

Users Review

From reader reviews:

Mary Tillman:

Book is to be different per grade. Book for children until finally adult are different content. We all know that that book is very important normally. The book Applied Econometrics with R (Use R!) seemed to be making you to know about other know-how and of course you can take more information. It doesn't matter what advantages for you. The book Applied Econometrics with R (Use R!) is not only giving you more new information but also for being your friend when you truly feel bored. You can spend your personal spend time to read your guide. Try to make relationship while using book Applied Econometrics with R (Use R!). You never sense lose out for everything when you read some books.

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Reading a reserve tends to be new life style with this era globalization. With looking at you can get a lot of information that can give you benefit in your life. Along with book everyone in this world can share their idea. Books can also inspire a lot of people. A great deal of author can inspire their very own reader with their story or perhaps their experience. Not only situation that share in the ebooks. But also they write about the data about something that you need illustration. How to get the good score toefl, or how to teach your young ones, there are many kinds of book which exist now. The authors in this world always try to improve their expertise in writing, they also doing some exploration before they write to their book. One of them is this Applied Econometrics with R (Use R!).

Mary Deleon:

A lot of people always spent their free time to vacation or maybe go to the outside with them family members or their friend. Do you know? Many a lot of people spent many people free time just watching TV, or playing video games all day long. If you would like try to find a new activity here is look different you can read some sort of book. It is really fun in your case. If you enjoy the book that you just read you can spent all day every day to reading a reserve. The book Applied Econometrics with R (Use R!) it is rather good to read. There are a lot of people that recommended this book. They were enjoying reading this book. In case you did not have enough space to bring this book you can buy the e-book. You can m0ore quickly to read this book from the smart phone. The price is not too expensive but this book offers high quality.

Juanita Cooke:

Are you kind of stressful person, only have 10 or even 15 minute in your day time to upgrading your mind expertise or thinking skill also analytical thinking? Then you are experiencing problem with the book in comparison with can satisfy your short space of time to read it because this time you only find reserve that need more time to be go through. Applied Econometrics with R (Use R!) can be your answer mainly because it can be read by you actually who have those short time problems.

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