



Using R for Introductory Econometrics

By Florian Heiss



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- **Introduces** the popular, powerful and free programming language and software package **R**
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- **Compatible** with "**Introductory Econometrics**" by Jeffrey M. Wooldridge in terms of topics, organization, terminology and notation
- Companion **website** with full text, all code for download and other goodies

Praise:

- "A very nice resource for those wanting to use R in their introductory econometrics courses." (**Jeffrey M. Wooldridge**)
- *Using R for Introductory Econometrics* is a fabulous modern resource. I know I'm going to be using it with my students, and I recommend it to anyone who wants to learn about econometrics and R at the same time." (**David E. Giles** in his blog "Econometrics Beat")

Topics:

- A gentle introduction to *R*
- Simple and multiple regression in matrix form and using black box routines
- Inference in small samples and asymptotics
- Monte Carlo simulations
- Heteroscedasticity
- Time series regression
- Pooled cross-sections and panel data
- Instrumental variables and two-stage least squares
- Simultaneous equation models
- Limited dependent variables: binary, count data, censoring, truncation, and sample selection
- Formatted reports and research papers combining *R* with *R Markdown* or *LaTeX*



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