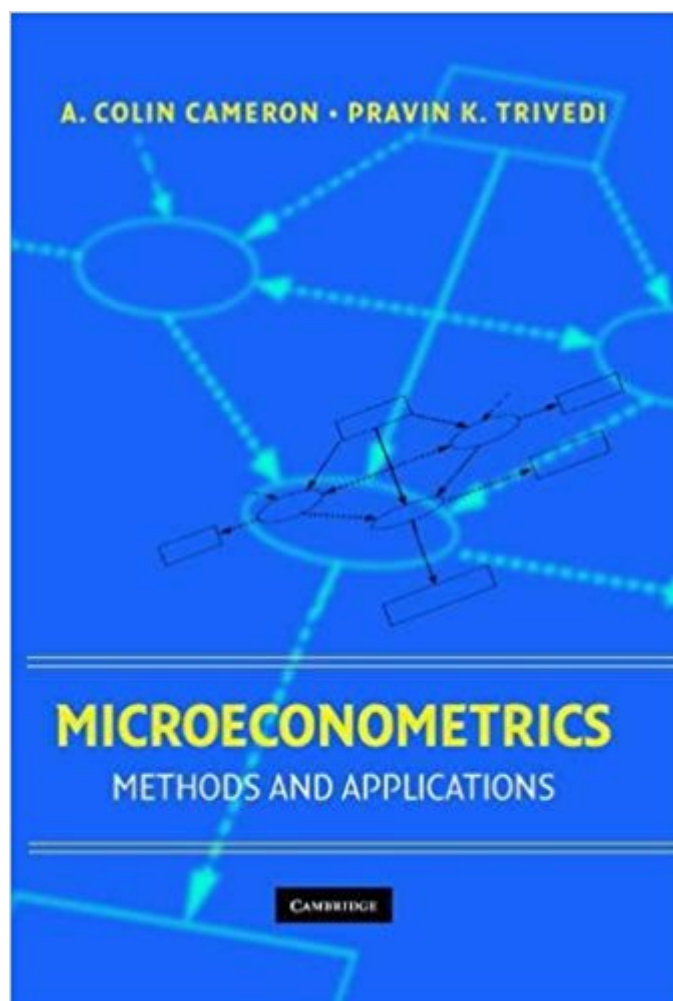


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Microeconometrics: Methods And Applications



Synopsis

This book provides the most comprehensive treatment to date of microeconometrics, the analysis of individual-level data on the economic behavior of individuals or firms using regression methods for cross section and panel data. The book is oriented to the practitioner. A basic understanding of the linear regression model with matrix algebra is assumed. The text can be used for a microeconometrics course, typically a second-year economics PhD course; for data-oriented applied microeconometrics field courses; and as a reference work for graduate students and applied researchers who wish to fill in gaps in their toolkit. Distinguishing features of the book include emphasis on nonlinear models and robust inference, simulation-based estimation, and problems of complex survey data. The book makes frequent use of numerical examples based on generated data to illustrate the key models and methods. More substantially, it systematically integrates into the text empirical illustrations based on seven large and exceptionally rich data sets.

Book Information

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Customer Reviews

"This book presents an elegant and accessible treatment of the broad range of rapidly expanding topics currently being studied by microeconometricians. Thoughtful, intuitive, and careful in laying out central concepts of sophisticated econometric methodologies, it is not only an excellent textbook for students, but also an invaluable reference text for practitioners and researchers." -Cheng Hsiao, University of Southern California
"Cameron and Trivedi have written a remarkably thorough and up-to-date treatment of microeconomic methods. This is not a superficial cookbook; the early

chapters carefully lay the theoretical foundations on which the authors build their discussion of methods for discrete and limited dependent variables and for analysis of longitudinal data. A distinctive feature of the book is its attention to cutting-edge topics like semiparametric regression, bootstrap methods, simulation-based estimation, and empirical likelihood estimation. A highly valuable book." -Gary Solon, University of Michigan

This book deals with methods and models of microeconometrics, the statistical modeling of behavioral relationships based on data from sample surveys or actual or quasi-social experiments. The book is oriented to the graduate student and researcher using such data. The level of the book is post-first year PhD economics.

I am a graduate student doing applied Microeconomics. I'm working with data and encounter numerous tricky problems, such as instrumental variables, panel data analysis, bootstrapping etc. This book has some info on everything and provides a wonderful comprehensive starting point. Do yourself a favor and get this book instead of looking for info on the internet! Much more clear than "Econometric Analysis" by Greene for applied work.

if you are interested in empirical econometrics, this is your book. make sure you keep track of those who borrow it though. mine was borrowed by so many people that i cant locate it any more. unfortunately this book doesn't come equipped with "find my book" like iPhones.

These guys did a hell of a job combining all the material into a single book. While this clearly shows by four or five distinct sets of notation throughout the book, they authors clearly did a great service to the profession by putting it all together under a single cover. I think every serious applied microeconomist should have a copy of this book.

it is a very brilliant book

A bit cumbersome at times, this textbook provides a working understanding of graduate level econometrics. It's useful to have for any student of the field.

This is so far the most "thorough" book about Econometric methods and applications, bringing you with a rather "pilot" view to the Econometric theories and methods.

Based on previous reviews of this item, I was expected a well-written accessible textbook. Although it has far less mathematical equations than similarly situated microeconomic texts, I do not find it accessible for the less-mathematically inclined.

I am most curious about whether the book is exactly as the one required for our coursework. So the first several papers which provide the information on the edition, press, year of publication and content are the most important. Besides, if there is any accessories such as CD, data set or student manuscript, information on whether these will all be accompanied with the book will be also needed.

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