



Econometric Methods with Applications in Business and Economics

By Christiaan Heij, Paul de Boer, Philip Hans Franses, Teun Kloek, Herman K. van Dijk

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Applied work in business and economics often require a solid understanding of econometric methods to support decision making. This book provides this, encouraging an active engagement with these methods by means of examples and exercises, so that the student develops a working understanding and hands-on experience with current day econometrics.

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'... students will find the contents of this book to be a very helpful guide ... Because of its wide coverage and careful presentation the book should be useful for a diverse group of students in many countries and interested in a variety of areas of applications.' C. W. J. Granger, Nobel Laureate 'Most econometric texts can be described as either primarily theoretical or primarily applied. This is the first text I've seen that does a really nice job of bridging the gap between the two in a single unified whole... I can strongly recommend this book to anyone desiring a firm understanding of both where econometric methods come from and how they are used in practice.' James D. Hamilton, University of California, San Diego '... superbly presented, the coverage is thorough, the technical rigour is sensibly balanced, and the empirical examples demonstrate the techniques effectively. The exercises are stimulating, the answers are insightful, and the exposition in the background material is excellent. It will appeal very strongly to researchers, instructors and students' Michael McAleer, University of Western Australia '... a thorough introduction to the basic principles of econometrics ... The strong link between theory and applications provides great motivation for studying econometrics.' Helmut Lutkepohl, European University Institute, Florence '... meticulously crafted to give an almost seamless transition between learning and doing econometrics ... There is something here for all students of econometrics.' Michael P. Clements, Warwick University

About the Author

Christiaan Heij is Associate Professor at the Econometric Institute of the Erasmus University in Rotterdam and specialises in econometrics and statistics. **Paul de Boer** is Assistant Professor at the Econometric Institute of the Erasmus University in Rotterdam and specialises in econometrics and statistics. **Philip Hans Franses** is Professor of Applied Econometrics and Professor of Marketing Research, both at the Erasmus University Rotterdam. He has published in leading international journals on applied econometrics, time series analysis, empirical finance, and marketing research. He is the (co-)author of various books published by Oxford University Press and Cambridge University Press.

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