



# Statistical Foundations of Econometric Modelling

*By Aris Spanos*

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## Statistical Foundations of Econometric Modelling By Aris Spanos

This book provides an introduction to econometrics through a thorough grounding in probability theory and statistical inference. The emphasis is on the concepts and ideas underlying probability theory and statistical inference, and on motivating the learning of them both at a formal and an intuitive level. By basing its approach on the underlying theory, it is able to cover fully the econometric theory required up to the intermediate level; its emphasis on mastering the concepts makes it an ideal introduction to the advanced texts and the econometric literature.

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### **About the Author**

Aris Spanos is Wilson Schmidt Professor of Economics at Virginia Tech. He has also taught at Birkbeck College, London, the University of Cambridge, the University of California and the University of Cyprus. Professor Spanos is the author of Probability Theory and Statistical Inference (1999) and Statistical Foundations of Econometric Modeling (1986), both published by Cambridge University Press. Professor Spanos's research has appeared in journals such as the Journal of Econometrics, Econometric Theory, Econometric Reviews, and Philosophy of Science. His research interests include the philosophy and methodology of statistical inference and modeling, foundational problems in statistics, statistical adequacy, misspecification testing and respecification, resampling and simulation techniques and modeling speculative prices.

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