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## Econometrics By Example

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**Introduction** ~~Multicollinearity~~ **3-**  
**Econometric Theory: Example of**  
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**samples in econometrics** Omitted  
variable bias - example 1 *Simple Linear*  
*Regression: Basic Concepts Part I* ~~Linear~~  
~~Regression~~ ~~Fun and Easy Machine~~  
~~Learning~~ Regression Analysis (Evaluate  
Predicted Linear Equation, R-Squared, F-  
Test, T-Test, P-Values, Etc.) Course Plan  
FRM Part 1 2020 **Covariance and**  
**correlation** ~~Regression Output Explained~~  
*The F statistic - an introduction* Math 4.  
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~~econometrics~~ **Estimators - the basics**  
**Linear Regression hypothesis tests**  
*Unbiasedness vs consistency of estimators*

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F test - example 1 Econometrics—Linear  
Regression Sample Moments (FRM Part 1  
2020 – Book 2 – Chapter 5)~~

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## Econometrics By Example

the theoretical aspect of Econometrics. Econometrics by Example follows a unique learning-by-doing approach which doesn't rely on complex mathematics and theory. This book is a must read for beginners to get an understanding of the practical side of Econometrics. It has several examples and real life problems.

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Typical examples include macroeconomic



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aggregates, prices and interest rates. This type of data is characterized by serial dependence. Most aggregate economic data is only available at a low frequency (annual, quarterly or perhaps monthly) so the sample size is typically much smaller than in cross-section studies.

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